

QUARTERLY STATEMENT

OF THE

**Life Insurance Company of the
Southwest**

Of

**Addison
in the state of TX**

**to the Insurance Department
of the State of**

**For the Period Ended
September 30, 2014**

2014



QUARTERLY STATEMENT

As of September 30, 2014
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of Texas	State of Domicile or Port of Entry Texas	Country of Domicile US
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	
Statutory Home Office	15455 Dallas Parkway..... Addison TX US 75001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	15455 Dallas Parkway..... Addison TX US 75001 (Street and Number) (City or Town, State, Country and Zip Code)	214-638-7100 (Area Code) (Telephone Number)
Mail Address	1 National Life Drive..... Montpelier VT US 05604 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1 National Life Drive..... Montpelier VT US 05604 (Street and Number) (City or Town, State, Country and Zip Code)	802-229-3333 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationallifegroup.com	
Statutory Statement Contact	Jaime Lauren Cohen (Name) StateReporting@NationalLifeGroup.com (E-Mail Address)	802-229-3770 (Area Code) (Telephone Number) (Extension) 802-229-7282 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Wade Hampton Mayo	President & CEO	2. Kerry Anne Jung	Secretary
3. Matthew Charles Frazee #	VP, Treasurer & Controller	4. Craig Alan Smith	VP & Appointed Actuary

OTHER

Eric (nmn) Lopez	Vice President	Elizabeth Hill MacGowan	VP & Chief Life Product Officer
Michael Curran Ward	Vice President	Thomas Hyde Brownell	EVP & Chief Investment Officer
Maryann (nmn) Ellis	Vice President	Joyce Bloom LaRosa	Vice President
Carl Joseph Lutz	Executive Vice President	Ruth Barra Smith	EVP
William David Whitsell	Sr. Vice President	Robert Earl Cotton #	EVP & CFO & Chief Risk Officer
Angela Marie McCraw	Vice President	Matthew Lawrence DeSantos	VP
Eric Gustave Sandberg	Chief Actuary	Sean Nigel Woodroffe	SVP & Chief People Officer
Gregory Donald Woodworth	SVP & General Counsel	Kathleen Sue Alfano	VP & Chief Underwriter
Ataollah (nmn) Azarshahi	VP	Alfred Joseph Foice	VP
Brahmaiah Sastry Jarugumillil	VP	Nimesh Arunkumar Mehta	VP & Chief Technology Officer

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Thomas Hyde Brownell	Carl Joseph Lutz	Robert Earl Cotton
Wade Hampton Mayo			

State of..... Vermont
County of..... Washington

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Wade Hampton Mayo	Kerry Anne Jung	Matthew Charles Frazee
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Secretary	VP, Treasurer & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me This 7th day of November 2014	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
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ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	9,857,144,202	0	9,857,144,202	9,150,740,480
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	10,959,012	0	10,959,012	34,876,522
3. Mortgage loans on real estate:				
3.1 First liens.....	1,719,471,033	0	1,719,471,033	1,649,953,687
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	5,975,052	0	5,975,052	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	2,850,481	0	2,850,481	2,850,481
5. Cash (\$.....6,380,003), cash equivalents (\$.....0) and short-term investments (\$.....200,375,000).....	206,755,003	0	206,755,003	163,932,560
6. Contract loans (including \$.....0 premium notes).....	246,752,662	0	246,752,662	223,192,566
7. Derivatives.....	510,959,436	0	510,959,436	837,782,664
8. Other invested assets.....	140,423,472	0	140,423,472	104,386,963
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	287,590	0	287,590	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	12,701,577,945	0	12,701,577,945	12,167,715,923
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	109,188,802	0	109,188,802	100,482,862
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	691,264	0	691,264	563,071
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	9,501,900	0	9,501,900	8,313,456
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	742,593	0	742,593	890,306
16.2 Funds held by or deposited with reinsured companies.....	308	0	308	718
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	48,426,706	6,879,989	41,546,718	40,390,779
19. Guaranty funds receivable or on deposit.....	1,186,453	0	1,186,453	1,186,453
20. Electronic data processing equipment and software.....	815,689	797,820	17,869	4,001
21. Furniture and equipment, including health care delivery assets (\$.....0).....	664,008	664,008	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	23,872,326	0	23,872,326	23,683,462
24. Health care (\$.....0) and other amounts receivable.....	22,531,516	22,531,516	0	0
25. Aggregate write-ins for other than invested assets.....	12,862,816	961,846	11,900,970	11,641,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,932,062,326	31,835,177	12,900,227,149	12,354,872,316
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	12,932,062,326	31,835,177	12,900,227,149	12,354,872,316

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	287,590	0	287,590	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	287,590	0	287,590	0
2501. Corporate Owned Life Insurance.....	11,834,862	0	11,834,862	11,574,718
2502. Items not allocated.....	137,539	71,431	66,108	66,569
2503. Leasehold Improvements.....	613,166	613,166	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	277,248	277,248	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,862,816	961,846	11,900,970	11,641,286

Life Insurance Company of the Southwest
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....11,519,018,000 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	11,519,018,000	10,799,781,145
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	606,853	630,243
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	73,400,678	65,221,206
4. Contract claims:		
4.1 Life.....	15,485,489	11,945,011
4.2 Accident and health.....	24,300	24,300
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	49,795	23,079
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....1,579 accident and health premiums.....	184,658	177,084
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	2,355,543
9.4 Interest Maintenance Reserve.....	60,369,201	62,840,897
10. Commissions to agents due or accrued - life and annuity contracts \$....3,810,416, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,810,416	5,116,318
11. Commissions and expense allowances payable on reinsurance assumed.....	12,417	0
12. General expenses due or accrued.....	6,229,878	7,629,818
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,659,432	3,050,966
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	24,620,582	36,337,886
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	87,613	102,063
17. Amounts withheld or retained by company as agent or trustee.....	1,467,928	1,991,493
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	2,648,932	3,446,273
19. Remittances and items not allocated.....	26,855,333	24,969,702
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	90,460,689	71,891,061
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	303,644	5,616,443
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	245,055,843	516,576,710
24.09 Payable for securities.....	13,521,960	1,591,130
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	40,496,373	13,394,287
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	12,127,370,015	11,634,712,657
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,127,370,015	11,634,712,657
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	165,972,114	165,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	573,885,020	521,187,546
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	769,857,134	717,159,660
38. Totals of Lines 29, 30 and 37.....	772,857,134	720,159,660
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	12,900,227,149	12,354,872,316
DETAILS OF WRITE-INS		
2501. LIHTC Commitments.....	35,878,541	9,116,970
2502. Uncashed checks pending escheatment.....	3,380,911	2,346,876
2503. Guaranty fund.....	1,000,973	1,050,391
2598. Summary of remaining write-ins for Line 25 from overflow page.....	235,948	880,051
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	40,496,373	13,394,287
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,142,652,021	962,872,007	1,329,892,975
2. Considerations for supplementary contracts with life contingencies.....	291,436	160,486	916,316
3. Net investment income.....	547,216,532	618,967,265	862,705,082
4. Amortization of Interest Maintenance Reserve (IMR).....	3,728,713	3,149,535	4,280,635
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	2,877,956	1,168,762	1,581,847
7. Reserve adjustments on reinsurance ceded.....	0	553,268	(1,619,469)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	832,104	881,196	2,209,623
9. Totals (Lines 1 to 8.3).....	1,697,598,762	1,587,752,519	2,199,967,010
10. Death benefits.....	39,124,382	32,252,208	41,903,484
11. Matured endowments (excluding guaranteed annual pure endowments).....	422,058	67,933	105,588
12. Annuity benefits.....	50,756,335	55,230,201	69,038,218
13. Disability benefits and benefits under accident and health contracts.....	783,292	760,859	1,084,143
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	515,512,095	484,706,910	658,110,717
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	14,275,276	12,425,779	17,230,985
18. Payments on supplementary contracts with life contingencies.....	116,007	76,624	100,233
19. Increase in aggregate reserves for life and accident and health contracts.....	719,213,466	644,646,029	908,818,606
20. Totals (Lines 10 to 19).....	1,340,202,911	1,230,166,543	1,696,391,974
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	185,913,096	158,014,586	219,660,414
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses.....	67,702,566	58,657,464	83,239,960
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,065,886	8,040,462	12,072,244
25. Increase in loading on deferred and uncollected premiums.....	(231,401)	(94,943)	78,765
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	44,945	297,899	498,663
28. Totals (Lines 20 to 27).....	1,602,698,003	1,455,082,010	2,011,942,021
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	94,900,758	132,670,509	188,024,988
30. Dividends to policyholders.....	82,072	13,704	20,102
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	94,818,687	132,656,805	188,004,886
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	22,538,446	34,183,684	45,299,901
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	72,280,241	98,473,121	142,704,985
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,910,303 (excluding taxes of \$.....676,855 transferred to the IMR).....	(913,619)	4,472,273	(212,078)
35. Net income (Line 33 plus Line 34).....	71,366,622	102,945,394	142,492,908
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	720,159,660	625,232,244	625,232,244
37. Net income (Line 35).....	71,366,622	102,945,394	142,492,908
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(873,214)	520,882	5,285,759
39. Change in net unrealized foreign exchange capital gain (loss).....	0	(30,174)	(30,174)
40. Change in net deferred income tax.....	(1,747,921)	(5,096,129)	(11,436,070)
41. Change in nonadmitted assets.....	2,521,615	(2,812,362)	6,548,198
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(18,569,628)	(23,664,121)	(22,933,205)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(25,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	52,697,474	71,863,489	94,927,416
55. Capital and surplus as of statement date (Lines 36 + 54).....	772,857,134	697,095,733	720,159,660
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	571,960	769,545	2,059,882
08.302. Change in COLI.....	260,144	256,322	352,787
08.303. Miscellaneous Income - Modco Interest.....	0	(144,671)	(203,046)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	832,104	881,196	2,209,623
2701. Changes in Agents Deferred Compensation.....	139,790	286,584	342,235
2702. Fines and Penalties.....	(94,845)	11,315	156,428
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	44,945	297,899	498,663
5301.	0	0	0
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Life Insurance Company of the Southwest
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,141,865,796	962,738,447	1,329,241,447
2. Net investment income.....	604,143,483	544,787,364	738,590,815
3. Miscellaneous income.....	3,710,060	2,369,600	2,172,001
4. Total (Lines 1 through 3).....	1,749,719,338	1,509,895,411	2,070,004,263
5. Benefit and loss related payments.....	619,656,388	580,167,384	784,894,356
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	238,709,367	245,866,605	331,942,624
8. Dividends paid to policyholders.....	55,355	21,364	23,880
9. Federal and foreign income taxes paid (recovered) net of \$.....3,587,158 tax on capital gains (losses).....	37,842,907	(6,302,824)	(6,377,232)
10. Total (Lines 5 through 9).....	896,264,017	819,752,529	1,110,483,628
11. Net cash from operations (Line 4 minus Line 10).....	853,455,321	690,142,883	959,520,635
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	620,331,244	780,682,109	936,581,827
12.2 Stocks.....	34,937,286	2,110,787	2,110,787
12.3 Mortgage loans.....	143,825,365	69,509,776	110,990,914
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	3,367,582	57,648	3,327,953
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	2,847
12.7 Miscellaneous proceeds.....	3,791,025	430,824	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	806,252,502	852,791,144	1,053,014,328
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,319,191,127	1,221,953,150	1,582,035,074
13.2 Stocks.....	9,925,513	601,513	1,408,086
13.3 Mortgage loans.....	220,780,465	281,408,940	327,045,231
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	41,304,183	2,542,671	4,585,144
13.6 Miscellaneous applications.....	287,590	220,578,342	355,215,952
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,591,488,878	1,727,084,616	2,270,289,488
14. Net increase or (decrease) in contract loans and premium notes.....	23,560,097	16,988,815	23,931,787
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(808,796,473)	(891,282,286)	(1,241,206,947)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	8,179,472	(887,371)	8,752,387
16.5 Dividends to stockholders.....	0	0	25,000,000
16.6 Other cash provided (applied).....	(10,015,878)	208,534,742	319,648,996
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,836,406)	207,647,371	303,401,383
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	42,822,442	6,507,967	21,715,071
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	163,932,561	142,217,490	142,217,490
19.2 End of period (Line 18 plus Line 19.1).....	206,755,003	148,725,457	163,932,561

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	0	0	0
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Life Insurance Company of the Southwest
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	356,820,914	286,702,397	413,596,603
3. Ordinary individual annuities.....	736,550,347	540,426,419	868,390,790
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	16,531	10,589	25,867
6. Group annuities.....	61,311,435	146,464,950	62,932,302
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	54,719	55,882	75,449
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,154,753,947	973,660,237	1,345,021,010
12. Deposit-type contracts.....	2,016,576	1,503,597	2,153,929
13. Total.....	1,156,770,523	975,163,833	1,347,174,940

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Life Insurance Company of the Southwest (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Texas.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Texas is shown below:

	State of Domicile	2014	2013
NET INCOME			
(1) Life Insurance Company of the Southwest state basis (Page 4, Line 35, Columns 1 & 2)	TX	71,366,622	142,492,908
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	TX	71,366,622	142,492,908
SURPLUS			
(5) Life Insurance Company of the Southwest state basis (Page 3, line 37, Columns 1 & 2)	TX	772,857,134	720,159,660
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	TX	772,857,134	720,159,660

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.
- (2) All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

		1	2a	2b	c
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
OTTI recognized 1 st Quarter			Interest	Non-Interest	
a.	Intent to sell				
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c.	Total 1 st Quarter	-	-	-	-
OTTI recognized 2 nd Quarter					
d.	Intent to sell				
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f.	Total 2 nd Quarter	-	-	-	-
OTTI recognized 3 rd Quarter					

NOTES TO FINANCIAL STATEMENTS

g.	Intent to sell				
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i.	Total 3 rd Quarter	-	-	-	-
OTTI recognized 4 th Quarter					
j.	Intent to sell				
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l.	Total 4 th Quarter				
m.	Annual aggregate total	XXX	-	-	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	-	-	-	-	-	-
Total			-			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	1,971,746
		2.	12 Months or Longer	175,042
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than12 Months	71,896,785
		2.	12 Months or Longer	9,301,148

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged N/A

I. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs- N/A

(3) Default of Working Capital Finance Investments - N/A

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides Life Insurance Company of the Southwest with access to a secured asset-based borrowing capacity. It is part of the Company’s strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. As of 9/30/2014, the Company has not yet entered into any funding agreements. The Company has a maximum borrowing capacity of approximately \$4.0 billion, based on its membership investment base.

NOTES TO FINANCIAL STATEMENTS

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Period

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	-	-	-
(b)	Membership Stock – Class B	4,962,800	4,962,800	-
(c)	Activity Stock	-	-	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	4,962,800	4,962,800	-
(f)	Actual or estimated borrowing capacity as determined by the insurer	3,954,183,450	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	-	-	-
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	-	-	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	-	-	-
(f)	Actual or estimated borrowing capacity as determined by the insurer	-	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	-	-	-	-	-	-
2.	Class B	4,962,800	4,962,800	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

2. Current Period General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

3. Current Period Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

4. Prior Year Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	-	-	-

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	-	-	-

3. Current Period Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	-	-	-

4. Prior Year Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	-	-	-

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Established

NOTES TO FINANCIAL STATEMENTS

(a)	Debt	-	-	-	-
(b)	Funding Agreements	-	-	-	-
(c)	Other	-	-	-	-
(d)	Aggregate Total	-	-	-	-

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Established
(a)	Debt	-	-	-	-
(b)	Funding Agreements	-	-	-	-
(c)	Other	-	-	-	-
(d)	Aggregate Total	-	-	-	-

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Account
1.	Debt	-	-	-
2.	Funding Agreements	-	-	-
3.	Other	-	-	-
4.	Aggregate Total	-	-	-

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	-
2.	Funding Agreements	-
3.	Other	-

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - NONE

Note 13 - Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

E. All Other Contingencies

The Company is involved in class action or putative class action litigation. On September 24, 2010, three individuals (including two former policyholders and one now former policyholder) brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), which is pending before the U.S. District Court for the Central District of California (the “Court”) and captioned *Walker, et al. v. Life Ins. Co. of the Southwest*. Plaintiffs assert claims under the California Unfair Competition Law and for fraudulent concealment, alleging that LSW and independent agents did not sufficiently and/or appropriately disclose, in illustrations and otherwise, certain features of the policies, including the amount and duration of certain charges and fees set forth in the policies themselves, the method by which policy values are calculated under the policies, and the potential tax treatment for policy loans under certain circumstances. Plaintiffs seek a variety of alternative forms of relief, including actual and punitive damages or rescission, injunctive relief, and an award of attorneys’ fees. The Company denies engaging in any misconduct, and believes it has meritorious defenses to the claims asserted in Walker. On November 9, 2012, the Court certified a class of all Provider and Paragon policyholders who purchased their policies in California on or after September 24, 2006 and a sub-class of those who received an illustration on or before the date they submitted a policy application. On November 26, 2012, LSW filed a petition with the U.S. Court of Appeals for the Ninth Circuit seeking an interlocutory appeal of the class certification order. On February 27, 2013, LSW’s petition for permission to appeal the District Court’s certification order was denied. On May 20, 2013, the parties appeared before the Court for a show cause hearing regarding why the Court should not decertify the illustration subclass. On May 28, 2013, the Court issued a ruling decertifying the illustration subclass on predominance grounds. On or about August 19, 2013, notice was sent to potential class members advising them of the remaining certified claims and the November 19, 2013 deadline to opt out of the class. On September 10, 2013, Plaintiffs filed a motion for Reconsideration and Leave to Amend the operative Complaint. LSW opposed the motion and, also on September 10, 2013 filed, a Motion to Decertify the remaining class claims. On November 1, 2013, the Court denied both motions. A jury trial on the fraudulent concealment claims was held in April 2014 and resulted in a defense verdict. No liability was found and no damages awarded. The remaining California Unfair Competition law claims are pending before the presiding U.S. District Court Judge. At this time, the Company is unable to predict the outcome or a range of possible outcomes on these claims.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- B. Transfer and Servicing of Financial Assets - NONE
- C. Wash Sales- NONE

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

A.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds	-	915,908	-	915,908
Common Stock	10,959,012	-	-	10,959,012
Derivatives	412,206	510,547,230	-	510,959,436
Short Term	200,375,000	-	-	200,375,000
Other Invested Assets	-	-	1,240,669	1,240,669
Total	211,746,218	511,463,138	1,240,669	724,450,025

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
Derivatives	-	245,055,843	-	245,055,843
Total	-	245,055,843	-	245,055,843

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

a. Assets	Beginning Balance at Period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at Period
Other Invested Assets	1,242,864	-	-	-	-	-	-	(2,195)	-	1,240,669

b. Liabilities	Beginning Balance at Period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at Period
Total										

- (3) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.
- (4) The following is a description of the valuation techniques:

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Those bonds are carried at lower of cost or fair value and are included in Levels 2 and 3 of the fair value hierarchy.

Common stock – Fair values of common stocks are based on unadjusted quoted market prices from pricing services as well as primary and secondary brokers/dealers. Actively traded common stocks with readily available market prices are categorized into Level 1 of the fair value hierarchy.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Short term investments – Short-term investments consists of money market funds with observable market pricing and are categorized into Level 1.

- (5) For additional information on derivatives see 20(A)1-4 above.

- B.
- C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,479,242,301	9,857,144,202	3,479,868	10,475,762,433	-	
Common Stock	10,959,012	10,959,012	10,959,012	-		
Mortgage Loans	-	1,719,471,033	-	-	-	1,719,471,033
Real Estate	9,200,000	8,825,533	-	9,200,000	-	
Short Term	200,375,000	200,375,000	200,375,000	-	-	
Derivative Assets	510,959,436	510,959,436	412,206	510,547,230	-	
Other Invested Assets	161,692,159	140,423,472	-	95,746,687	1,240,669	64,704,803

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Derivative Liabilities	245,055,843	245,055,843	-	245,055,843	-	

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	1,719,471,033	-		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.
Other Invested Assets	64,704,803	-		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.
Total	1,784,175,836			

Note 21 - Other Items

H. Offsetting and Netting of Assets and Liabilities- NONE

J. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐]

No [☒ X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐]

No [☐]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐]

No [☒ X]

2.2

If yes, date of change:

.....

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X]

No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐]

No [☒ X]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐]

No [☒ X]

4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [☐]

No [☒ X]

N/A [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

.....12/31/2009.....

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

.....12/31/2009.....

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

.....5/19/2011.....

6.4

By what department or departments?

Texas Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☒ X]

No [☐]

N/A [☐]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☒ X]

No [☐]

N/A [☐]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐]

No [☒ X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐]

No [☒ X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒ X]

No [☐]

8.4

If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES
Sentinel Financial Services Company	Montpelier, VT	NO	NO	NO	YES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ X]

No [☐]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒ X]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).

Life Insurance Company of the Southwest
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes []No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X]No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....23,776,811

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes []No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....0

13. Amount of real estate and mortgages held in short-term investments:

\$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes []No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X]No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [X]No []

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$.....0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$.....0

16.3 Total payable for securities lending reported on the liability page:

\$.....0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [X]No []

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes []No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
109396	Sentinel Asset Management, Inc.	Montpelier, VT

PART 1 - INVESTMENT

18.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes ☒ X]

No ☐]

18.2

If no, list exceptions:

Life Insurance Company of the Southwest

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1.1 Long-term mortgages in good standing

1.11 Farm mortgages

1.12 Residential mortgages

1.13 Commercial mortgages

1.14 Total mortgages in good standing

Amount

\$0

\$0

\$1,717,402,501

\$1,717,402,501

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms

\$0

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages

1.32 Residential mortgages

1.33 Commercial mortgages

1.34 Total mortgages with interest overdue more than three months

\$0

\$0

\$2,068,532

\$2,068,532

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages

1.42 Residential mortgages

1.43 Commercial mortgages

1.44 Total mortgages in process of foreclosure

\$0

\$0

\$0

\$0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$1,719,471,033

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages

1.62 Residential mortgages

1.63 Commercial mortgages

1.64 Total mortgages foreclosed and transferred to real estate

\$0

\$0

\$0

\$0

2. Operating Percentages:

2.1 A&H loss percent

2.2 A&H cost containment percent

2.3 A&H expense percent excluding cost containment expenses

0.0

0.0

0.0

3.1 Do you act as a custodian for health savings accounts?

Yes [] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$0

3.3 Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating

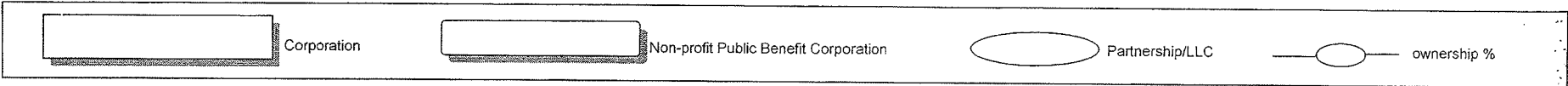
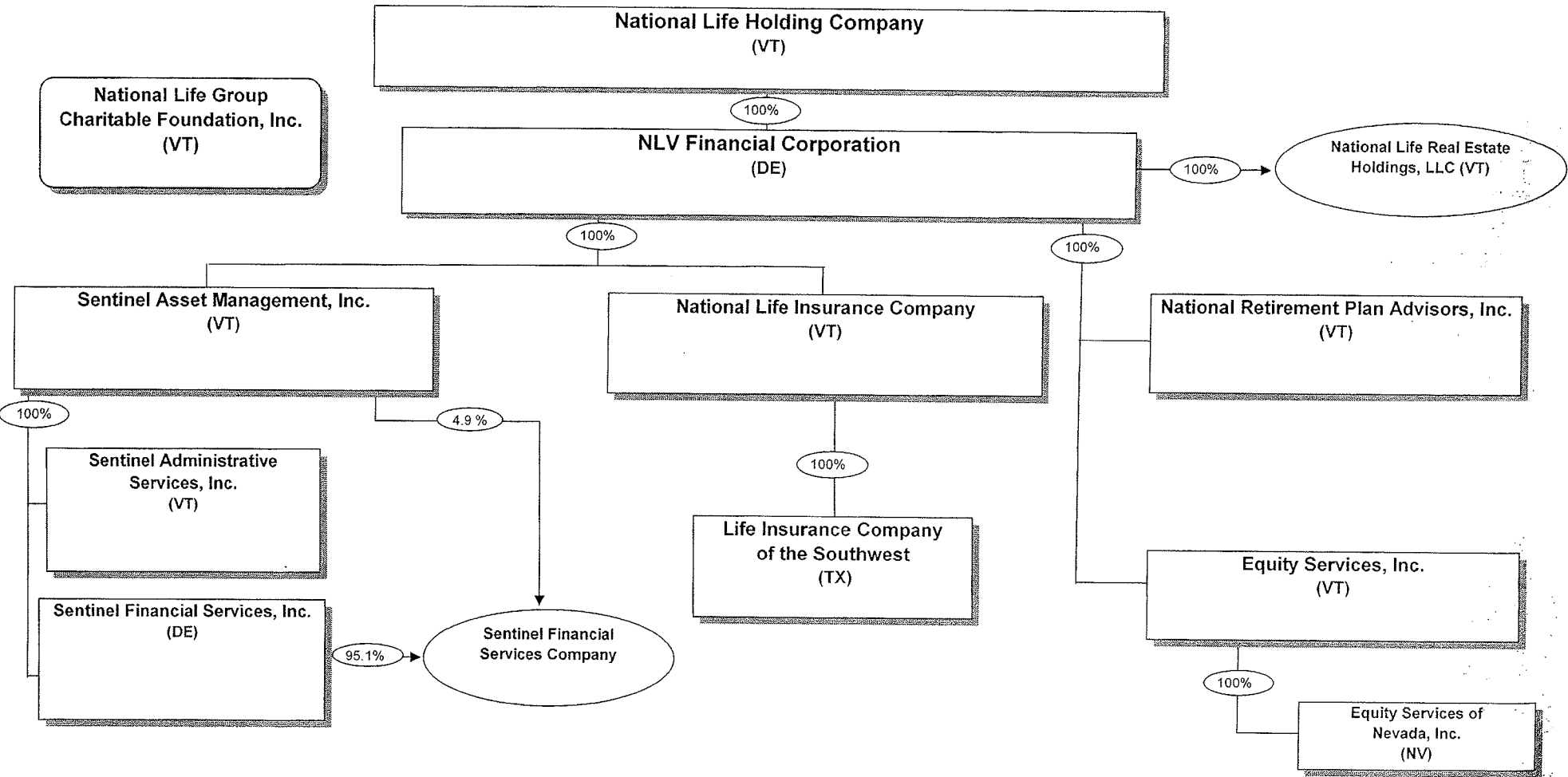
NONE

Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS
Current Year to Date - Allocated by States and Territories

		1		Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.		Active Status		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	3,653,683	6,438,254	240	0	10,092,178	0
2.	Alaska.....	AK	L	493,673	699,328	204	0	1,193,204	0
3.	Arizona.....	AZ	L	7,946,786	23,592,621	168	0	31,539,575	0
4.	Arkansas.....	AR	L	1,151,942	4,394,620	164	0	5,546,726	0
5.	California.....	CA	L	125,381,698	207,556,642	678	0	332,939,018	1,290,937
6.	Colorado.....	CO	L	8,390,329	4,642,380	1,230	0	13,033,940	0
7.	Connecticut.....	CT	L	6,208,809	4,361,684	0	0	10,570,493	0
8.	Delaware.....	DE	L	1,930,836	2,963,098	0	0	4,893,933	0
9.	District of Columbia.....	DC	L	1,418,002	867,912	0	0	2,285,914	0
10.	Florida.....	FL	L	26,555,912	78,886,523	158	0	105,442,593	7,970
11.	Georgia.....	GA	L	10,889,197	20,121,385	39	0	31,010,621	0
12.	Hawaii.....	HI	L	2,453,405	7,869,829	0	0	10,323,234	0
13.	Idaho.....	ID	L	418,098	1,603,118	39	0	2,021,256	0
14.	Illinois.....	IL	L	7,866,970	11,952,743	52	0	19,819,765	101,303
15.	Indiana.....	IN	L	2,161,587	2,498,747	69	0	4,660,403	0
16.	Iowa.....	IA	L	1,574,860	2,067,582	0	0	3,642,442	27,776
17.	Kansas.....	KS	L	1,502,110	1,724,370	165	0	3,226,644	8,928
18.	Kentucky.....	KY	L	1,148,245	1,360,974	52	0	2,509,271	0
19.	Louisiana.....	LA	L	2,968,064	8,001,960	9,574	0	10,979,599	0
20.	Maine.....	ME	L	358,679	366,539	0	0	725,217	0
21.	Maryland.....	MD	L	18,592,110	13,410,416	0	0	32,002,527	0
22.	Massachusetts.....	MA	L	3,374,768	18,771,724	0	0	22,146,492	0
23.	Michigan.....	MI	L	4,735,139	71,268,140	39	0	76,003,318	19,910
24.	Minnesota.....	MN	L	6,091,221	5,341,308	26	0	11,432,555	0
25.	Mississippi.....	MS	L	1,422,605	1,564,575	593	0	2,987,772	3,003
26.	Missouri.....	MO	L	2,042,681	2,293,115	239	0	4,336,035	0
27.	Montana.....	MT	L	472,152	387,376	354	0	859,882	0
28.	Nebraska.....	NE	L	299,394	1,793,230	182	0	2,092,806	0
29.	Nevada.....	NV	L	5,023,130	17,441,323	46	0	22,464,499	0
30.	New Hampshire.....	NH	L	703,758	1,332,458	0	0	2,036,216	30,185
31.	New Jersey.....	NJ	L	6,567,998	4,329,348	0	0	10,897,346	0
32.	New Mexico.....	NM	L	1,673,417	1,951,263	879	0	3,625,559	127,639
33.	New York.....	NY	N	1,077,835	867,186	0	0	1,945,021	0
34.	North Carolina.....	NC	L	8,447,205	22,354,996	39	0	30,802,240	159,407
35.	North Dakota.....	ND	L	62,705	358,347	371	0	421,423	0
36.	Ohio.....	OH	L	3,563,722	3,886,920	144	0	7,450,787	0
37.	Oklahoma.....	OK	L	1,794,776	11,257,268	5,273	0	13,057,316	0
38.	Oregon.....	OR	L	1,474,283	202,590	0	0	1,676,873	0
39.	Pennsylvania.....	PA	L	7,124,952	7,993,684	0	0	15,118,636	77,301
40.	Rhode Island.....	RI	L	827,625	254,404	0	0	1,082,029	0
41.	South Carolina.....	SC	L	2,433,420	8,096,285	66	0	10,529,771	0
42.	South Dakota.....	SD	L	212,455	100,383	0	0	312,838	0
43.	Tennessee.....	TN	L	3,804,588	4,882,646	91	0	8,687,325	0
44.	Texas.....	TX	L	31,906,764	154,157,629	32,210	0	186,096,603	0
45.	Utah.....	UT	L	5,628,134	19,405,014	558	0	25,033,706	162,218
46.	Vermont.....	VT	L	846,533	10,947,485	0	0	11,794,017	0
47.	Virginia.....	VA	L	12,925,891	14,541,450	52	0	27,467,393	0
48.	Washington.....	WA	L	3,967,816	2,424,017	39	0	6,391,872	0
49.	West Virginia.....	WV	L	523,278	761,451	30	0	1,284,759	0
50.	Wisconsin.....	WI	L	4,392,681	2,269,180	0	0	6,661,861	0
51.	Wyoming.....	WY	L	74,936	1,122,774	595	0	1,198,305	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	0	0	0	0	0	0
54.	Puerto Rico.....	PR	N	3,320	92,564	0	0	95,883	0
55.	US Virgin Islands.....	VI	N	1,356	0	0	0	1,356	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	36,626	30,928	61	0	67,615	0
59.	Subtotal.....	(a)	50	356,602,161	797,861,783	54,719	0	1,154,518,663	2,016,576
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		25,296	0	0	0	25,296	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		209,988	0	0	0	209,988	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		356,837,445	797,861,783	54,719	0	1,154,753,947	2,016,576
96.	Plus Reinsurance Assumed.....	XXX		0	0	0	0	0	0
97.	Totals (All Business).....	XXX		356,837,445	797,861,783	54,719	0	1,154,753,947	2,016,576
98.	Less Reinsurance Ceded.....	XXX		13,179,587	0	0	0	13,179,587	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		343,657,858	797,861,783	54,719	0	1,141,574,360	2,016,576
DETAILS OF WRITE-INS									
58001.	Other Foreign.....	XXX		36,626	30,928	61	0	67,615	0
58002.	.....	XXX		0	0	0	0	0	0
58003.	.....	XXX		0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page...	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		36,626	30,928	61	0	67,615	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page...	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000.....	National Life Group.....	00000.....	03-0359221	0.....	0.....		National Life Holding Company.....	VT.....	UDP.....		Board.....	0.000		
0000.....	National Life Group.....	00000.....	20-4818866	0.....	0.....		National Life Group Charitable Foundation, Inc.....	VT.....	NIA.....	National Life Holding Company.....	Management.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0359222	0.....	0.....		NLV Financial Corporation.....	DE.....	UDP.....	National Life Holding Company.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	66680.....	03-0144090	0.....	0.....		National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	65528.....	75-0953004	0.....	0.....		Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221140	0.....	0.....		Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0316212	0.....	0.....		Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	51-0102130	0.....	0.....		Sentinel Financial Services, Inc.....	DE.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0335801	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Financial Services, Inc.....	Ownership.....	95.100	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0355801	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	4.900	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	27-1362376	0.....	0.....		National Life Real Estate Holdings, LLC.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0223461	0.....	0.....		National Retirement Plan Advisors, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221141	0.....	0.....		Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221141	0.....	0.....		Equity Services of Nevada, Inc.....	NV.....	NIA.....	Equity Services, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	0.....

Asterisk	Explanation
0	

NONE

Life Insurance Company of the Southwest

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:



Life Insurance Company of the Southwest
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Receivables.....	184,906	184,906	0	0
2505. Prepaid Expenses.....	92,342	92,342	0	0
2597. Summary of remaining write-ins for Line 25.....	277,248	277,248	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	235,948	0
2505. Interest payable surplus note.....	0	880,051
2597. Summary of remaining write-ins for Line 25.....	235,948	880,051

Life Insurance Company of the Southwest
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,850,481	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,000,000	3,043,981
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	193,500
8. Deduct current year's depreciation	24,948	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	8,825,533	2,850,481
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	8,825,533	2,850,481

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,649,953,687	1,438,524,256
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	220,650,000	326,465,000
2.2 Additional investment made after acquisition	130,465	580,231
3. Capitalized deferred interest and other	152,267	180,056
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(946,868)	(1,512,411)
7. Deduct amounts received on disposals	149,825,365	114,034,894
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	643,149	248,551
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,719,471,037	1,649,953,687
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	1,719,471,037	1,649,953,687
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,719,471,037	1,649,953,687

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	104,386,964	105,843,983
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	40,596,553	1,268,504
2.2 Additional investment made after acquisition	707,630	3,316,640
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	303,730	55,132
5. Unrealized valuation increase (decrease)	0	(5,505)
6. Total gain (loss) on disposals	(74,748)	0
7. Deduct amounts received on disposals	3,367,582	3,327,953
8. Deduct amortization of premium and depreciation	2,129,074	2,099,740
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	664,097
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	140,423,474	104,386,964
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	140,423,474	104,386,964

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,185,617,002	8,532,867,656
2. Cost of bonds and stocks acquired	1,329,116,635	1,583,443,160
3. Accrual of discount	16,619,671	20,255,434
4. Unrealized valuation increase (decrease)	(873,214)	5,291,264
5. Total gain (loss) on disposals	5,595,320	10,821,480
6. Deduct consideration for bonds and stocks disposed of	655,268,523	938,692,614
7. Deduct amortization of premium	12,703,677	22,490,463
8. Total foreign exchange change in book/adjusted carrying value	0	(30,174)
9. Deduct current year's other than temporary impairment recognized	0	5,848,741
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,868,103,214	9,185,617,002
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,868,103,214	9,185,617,002

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	4,945,840,759	731,686,878	681,689,338	(19,435,677)	4,793,585,103	4,945,840,759	4,976,402,622	4,834,613,219
2. NAIC 2 (a).....	4,331,603,075	289,833,998	107,373,397	19,586,312	4,171,377,982	4,331,603,075	4,533,649,988	3,960,824,051
3. NAIC 3 (a).....	430,638,438	37,583,775	6,771,646	(5,561,289)	434,714,274	430,638,438	455,889,277	439,815,137
4. NAIC 4 (a).....	54,477,555	3,453,750	3,783	3,930,801	74,879,520	54,477,555	61,858,322	57,371,109
5. NAIC 5 (a).....	23,112,847	0	6,197,727	2,981,782	17,471,587	23,112,847	19,896,902	19,930,439
6. NAIC 6 (a).....	7,968,148	0	0	1,853,943	7,711,909	7,968,148	9,822,091	9,086,525
7. Total Bonds.....	9,793,640,822	1,062,558,401	802,035,891	3,355,872	9,499,740,375	9,793,640,822	10,057,519,202	9,321,640,480
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	9,793,640,822	1,062,558,401	802,035,891	3,355,872	9,499,740,375	9,793,640,822	10,057,519,202	9,321,640,480

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Life Insurance Company of the Southwest
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	200,375,000	XXX.....	200,375,000	9,258	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	170,900,000	84,160,144
2. Cost of short-term investments acquired.....	771,275,000	650,400,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	3,247
6. Deduct consideration received on disposals.....	741,800,000	563,663,391
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	200,375,000	170,900,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	200,375,000	170,900,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	320,429,807
2.	Cost paid/(consideration received) on additions.....	141,348,387
3.	Unrealized valuation increase (decrease).....	(67,682,314)
4.	Total gain (loss) on termination recognized.....	175,914,478
5.	Considerations received (paid) on terminations.....	304,518,971
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	265,491,387
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	265,491,387

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	776,147
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(363,941)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	(144,290)
3.12	Section 1, Column 15, prior year.....	95,648
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	0
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(144,290)
3.24	Section 1, Column 19, prior year.....	95,648
3.3	Subtotal (Line 3.1 minus Line 3.2).....	1
4.1	Cumulative variation margin on terminated contracts during the year.....	162,256
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	162,256
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	412,207
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	412,207

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Life Insurance Company of the Southwest
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	265,491,390	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	267,917	
3.	Total (Line 1 plus Line 2).....		265,759,307
4.	Part D, Section 1, Column 5.....	510,815,152	
5.	Part D, Section 1, Column 6.....	(245,055,845)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	265,491,390	
8.	Part B, Section 1, Column 13.....	(144,290)	
9.	Total (Line 7 plus Line 8).....		265,347,100
10.	Part D, Section 1, Column 8.....	510,547,235	
11.	Part D, Section 1, Column 9.....	(245,200,135)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	0	
14.	Part B, Section 1, Column 20.....	184,450	
15.	Part D, Section 1, Column 11.....	184,450	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

Life Insurance Company of the Southwest

SCHEDULE E- VERIFICATION

Cash Equivalents

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	73,397,987
2. Cost of cash equivalents acquired.....	0	3,133,933,777
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(401)
6. Deduct consideration received on disposals.....	0	3,207,331,363
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0210663.....	DELAFIELD.....	WI.....		07/24/2014....	4.400	7,500,000	0	10,750,000
0210664.....	GREENWICH.....	CT.....		07/31/2014....	4.500	12,250,000	0	18,000,000
0210665.....	GARDEN CITY.....	NY.....		07/30/2014....	4.200	9,000,000	0	14,300,000
0210666.....	MT PLEASANT.....	SC.....		08/28/2014....	4.450	16,750,000	0	26,030,000
0210667.....	CHAPEL HILL.....	NC.....		08/27/2014....	4.340	9,000,000	0	12,550,000
0210668.....	DENVER.....	CO.....		09/18/2014....	4.140	12,000,000	0	24,000,000
0210669.....	MEQUON.....	WI.....		09/30/2014....	4.500	3,750,000	0	5,200,000
0210670.....	FRANKLIN.....	WI.....		09/30/2014....	4.500	4,750,000	0	6,500,000
0210671.....	WAUNAKEE.....	WI.....		09/30/2014....	4.500	4,300,000	0	6,000,000
0210672.....	SAN DIEGO.....	CA.....		09/02/2014....	3.800	19,000,000	0	29,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	98,300,000	0	152,330,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	98,300,000	0	152,330,000
3399999. Total Mortgages.....				XXX.....	XXX.....	98,300,000	0	152,330,000

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0210056.....	MIDLAND.....	TX.....	.....	03/10/1987....	08/18/2014....	60,124	0	0	0	0	0	50,174	50,174	0	0	0	
0210378.....	CINCINNATI.....	OH.....	.....	07/08/2004....	07/16/2014....	2,000,315	0	0	0	0	0	1,944,864	1,944,864	0	0	0	
0210382.....	CAPE CANAVERAL.....	FL.....	.....	07/20/2004....	08/14/2014....	2,118,383	0	0	0	0	0	2,034,518	2,034,518	0	0	0	
0210387.....	CINCINNATI.....	OH.....	.....	09/28/2004....	08/28/2014....	3,968,384	0	0	0	0	0	3,582,823	3,582,823	0	0	0	
0210394.....	BLUE ASH.....	OH.....	.....	12/16/2004....	09/19/2014....	6,538,748	0	0	0	0	0	6,375,723	6,375,723	0	0	0	
0210400.....	DRAPER.....	UT.....	.....	01/14/2005....	08/18/2014....	6,253,973	0	0	0	0	0	6,118,400	6,118,400	0	0	0	
0210456.....	AUSTIN.....	TX.....	.....	09/15/2006....	07/30/2014....	3,169,195	0	0	0	0	0	3,118,651	3,118,651	0	0	0	
0210560.....	S PASADENA.....	CA.....	.....	03/31/2011....	08/29/2014....	8,313,019	0	0	0	0	0	8,192,434	8,192,434	0	0	0	
0210593.....	LEAGUE CITY.....	TX.....	.....	05/01/2012....	08/18/2014....	11,432,418	0	0	0	0	0	11,292,183	11,292,183	0	0	0	
0199999. Total - Mortgages Closed by Repayment.....						43,854,559	0	0	0	0	0	42,709,770	42,709,770	0	0	0	
Mortgages With Partial Repayments																	
0210056.....	MIDLAND.....	TX.....	.....	03/10/1987....	.....	.....60,124	0	0	0	0	0	0	1,441	0	0	0	
0210240.....	PITTSBURGH.....	PA.....	.....	02/20/1998....	.....	.....275,878	0	0	0	0	0	0	14,358	0	0	0	
0210261.....	NORCROSS.....	GA.....	.....	08/18/1998....	.....	.....573,329	0	0	0	0	0	0	26,411	0	0	0	
0210292.....	VIRGINIA BEACH.....	VA.....	.....	02/04/2005....	.....	.....2,082,814	0	0	0	0	0	0	25,656	0	0	0	
0210294.....	COON RAPIDS.....	MN.....	.....	06/12/2000....	.....	.....2,280,518	0	0	0	0	0	0	67,746	0	0	0	
0210298.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....3,981,133	0	0	0	0	0	0	26,621	0	0	0	
0210299.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....1,679,268	0	0	0	0	0	0	11,301	0	0	0	

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210313.....	CHARLOTTE.....	NC.....		06/08/2001.....		764,640	0	0	0	0	0	0	0	29,190	0	0	0
0210321.....	SIMI VALLEY.....	CA.....		02/04/2005.....		2,491,063	0	0	0	0	0	0	0	84,274	0	0	0
0210324.....	INWOOD.....	WV.....		02/13/2003.....		2,077,598	0	0	0	0	0	0	0	20,186	0	0	0
0210326.....	NORFOLK.....	VA.....		12/18/2001.....		1,545,151	0	0	0	0	0	0	0	36,285	0	0	0
0210342.....	PORT ARTHUR.....	TX.....		12/20/2002.....		1,134,176	0	0	0	0	0	0	0	62,926	0	0	0
0210343.....	SAN ANTONIO.....	TX.....		12/30/2002.....		1,326,014	0	0	0	0	0	0	0	13,970	0	0	0
0210347.....	ANKENY.....	IA.....		01/15/2003.....		3,791,452	0	0	0	0	0	0	0	155,698	0	0	0
0210369.....	PUYALLUP.....	WA.....		04/01/2004.....		4,787,814	0	0	0	0	0	0	0	59,655	0	0	0
0210375.....	BURIEN.....	WA.....		05/13/2004.....		2,946,479	0	0	0	0	0	0	0	36,297	0	0	0
0210382.....	CAPE CANAVERAL.....	FL.....		07/20/2004.....		2,118,383	0	0	0	0	0	0	0	12,163	0	0	0
0210386.....	SAN ANTONIO.....	TX.....		10/29/2004.....		2,622,775	0	0	0	0	0	0	0	18,183	0	0	0
0210387.....	CINCINNATI.....	OH.....		09/28/2004.....		3,968,384	0	0	0	0	0	0	0	97,862	0	0	0
0210388.....	CINCINNATI.....	OH.....		02/08/2005.....		6,903,764	0	0	0	0	0	0	0	64,703	0	0	0
0210391.....	CATAWBA.....	NC.....		12/28/2004.....		3,143,223	0	0	0	0	0	0	0	69,220	0	0	0
0210393.....	SPOKANE.....	WA.....		08/29/2005.....		3,468,223	0	0	0	0	0	0	0	28,043	0	0	0
0210394.....	BLUE ASH.....	OH.....		12/16/2004.....		6,538,748	0	0	0	0	0	0	0	55,089	0	0	0
0210396.....	CHARLOTTE.....	NC.....		02/17/2005.....		4,142,623	0	0	0	0	0	0	0	39,882	0	0	0
0210397.....	SPOKANE.....	WA.....		09/16/2005.....		3,941,382	0	0	0	0	0	0	0	21,231	0	0	0
0210398.....	BOISE.....	ID.....		12/29/2004.....		3,573,319	0	0	0	0	0	0	0	28,562	0	0	0
0210400.....	DRAPER.....	UT.....		01/14/2005.....		6,253,973	0	0	0	0	0	0	0	34,415	0	0	0
0210401.....	BLUE ASH.....	OH.....		04/04/2005.....		3,088,908	0	0	0	0	0	0	0	29,118	0	0	0
0210402.....	FARMINGTON.....	CT.....		05/18/2005.....		1,824,653	0	0	0	0	0	0	0	28,415	0	0	0
0210407.....	KNOXVILLE.....	TN.....		06/10/2005.....		3,209,276	0	0	0	0	0	0	0	50,302	0	0	0
0210408.....	FRANKLIN TOWNSHIP.....	NJ.....		03/30/2005.....		2,155,884	0	0	0	0	0	0	0	20,646	0	0	0
0210411.....	ABERDEEN.....	MD.....		09/28/2005.....		3,629,470	0	0	0	0	0	0	0	29,803	0	0	0
0210412.....	MONROE.....	WA.....		10/11/2005.....		7,579,811	0	0	0	0	0	0	0	65,414	0	0	0
0210413.....	MELBOURNE.....	FL.....		07/14/2005.....		2,868,000	0	0	0	0	0	0	0	16,270	0	0	0
0210415.....	AURORA.....	CO.....		05/20/2005.....		8,477,569	0	0	0	0	0	0	0	60,648	0	0	0
0210418.....	SUPERIOR.....	CO.....		09/08/2005.....		3,756,911	0	0	0	0	0	0	0	29,181	0	0	0
0210419.....	IRVINE.....	CA.....		11/03/2005.....		5,649,070	0	0	0	0	0	0	0	33,905	0	0	0
0210421.....	CENTERVILLE.....	OH.....		02/28/2006.....		3,510,866	0	0	0	0	0	0	0	102,015	0	0	0
0210424.....	CINNAMINSON.....	NJ.....		11/18/2005.....		1,868,280	0	0	0	0	0	0	0	17,235	0	0	0
0210426.....	PLYMOUTH.....	MN.....		11/01/2005.....		1,763,968	0	0	0	0	0	0	0	53,709	0	0	0
0210428.....	ISSAQUAH.....	WA.....		11/02/2005.....		1,570,443	0	0	0	0	0	0	0	11,664	0	0	0
0210430.....	OAK PARK.....	IL.....		12/08/2005.....		6,680,888	0	0	0	0	0	0	0	74,198	0	0	0
0210431.....	CORONA.....	CA.....		03/22/2006.....		1,084,955	0	0	0	0	0	0	0	7,939	0	0	0
0210432.....	CORONA.....	CA.....		03/22/2006.....		2,233,730	0	0	0	0	0	0	0	16,345	0	0	0
0210433.....	WAUKEGAN.....	IL.....		12/08/2005.....		3,420,220	0	0	0	0	0	0	0	31,265	0	0	0
0210436.....	CORONA.....	CA.....		02/09/2006.....		2,732,727	0	0	0	0	0	0	0	20,284	0	0	0
0210437.....	HICKORY.....	NC.....		02/02/2006.....		4,125,529	0	0	0	0	0	0	0	27,816	0	0	0
0210438.....	IRVINE.....	CA.....		03/16/2006.....		7,148,285	0	0	0	0	0	0	0	61,176	0	0	0
0210439.....	AUSTIN.....	TX.....		01/30/2006.....		9,629,068	0	0	0	0	0	0	0	470,116	0	0	0
0210441.....	BELLEVUE.....	WA.....		05/05/2006.....		5,166,022	0	0	0	0	0	0	0	42,430	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210442.....	GREENSBORO.....	NC.....		03/28/2006.....		3,748,086	0	0	0	0	0	0	0	31,804	0	0	0
0210443.....	AUSTIN.....	TX.....		05/02/2006.....		4,961,287	0	0	0	0	0	0	0	28,720	0	0	0
0210444.....	GREENSBORO.....	NC.....		04/13/2006.....		2,412,423	0	0	0	0	0	0	0	13,297	0	0	0
0210446.....	LONGVIEW.....	WA.....		08/02/2006.....		6,497,748	0	0	0	0	0	0	0	52,432	0	0	0
0210449.....	NORTH AURORA.....	IL.....		09/25/2006.....		2,651,256	0	0	0	0	0	0	0	19,861	0	0	0
0210451.....	FAIRFIELD.....	CA.....		04/04/2006.....		3,752,541	0	0	0	0	0	0	0	32,142	0	0	0
0210452.....	FARMERS BRANCH.....	TX.....		05/01/2006.....		2,717,351	0	0	0	0	0	0	0	22,771	0	0	0
0210453.....	LAKEWOOD.....	WA.....		07/20/2006.....		7,430,825	0	0	0	0	0	0	0	47,598	0	0	0
0210456.....	AUSTIN.....	TX.....		09/15/2006.....		3,169,195	0	0	0	0	0	0	0	7,340	0	0	0
0210458.....	AMARILLO.....	TX.....		08/22/2006.....		2,551,425	0	0	0	0	0	0	0	14,881	0	0	0
0210459.....	HICKORY.....	NC.....		08/03/2006.....		2,154,150	0	0	0	0	0	0	0	12,534	0	0	0
0210461.....	PHOENIX.....	AZ.....		11/15/2006.....		4,381,628	0	0	0	0	0	0	0	19,385	0	0	0
0210463.....	LEXINGTON.....	KY.....		08/31/2006.....		3,043,663	0	0	0	0	0	0	0	23,290	0	0	0
0210464.....	BELMONT.....	NC.....		10/25/2006.....		5,285,943	0	0	0	0	0	0	0	26,104	0	0	0
0210465.....	LEXINGTON.....	KY.....		10/12/2006.....		2,281,320	0	0	0	0	0	0	0	17,076	0	0	0
0210466.....	ELLWOOD CITY.....	PA.....		11/16/2006.....		1,683,896	0	0	0	0	0	0	0	11,411	0	0	0
0210467.....	MUSKEGON.....	MI.....		12/11/2006.....		4,169,169	0	0	0	0	0	0	0	24,758	0	0	0
0210469.....	GASTONIA.....	NC.....		12/11/2006.....		1,622,680	0	0	0	0	0	0	0	8,197	0	0	0
0210471.....	LOVELAND.....	CO.....		12/20/2006.....		5,262,088	0	0	0	0	0	0	0	39,190	0	0	0
0210474.....	CARBONDALE.....	CO.....		12/08/2006.....		2,779,645	0	0	0	0	0	0	0	20,171	0	0	0
0210478.....	CHARLOTTE.....	NC.....		03/23/2007.....		1,669,079	0	0	0	0	0	0	0	17,103	0	0	0
0210479.....	BARDSTOWN.....	KY.....		06/08/2007.....		2,133,571	0	0	0	0	0	0	0	16,191	0	0	0
0210481.....	YPSILANTI.....	MI.....		05/03/2007.....		3,736,342	0	0	0	0	0	0	0	20,015	0	0	0
0210483.....	SCOTTSDALE.....	AZ.....		04/11/2007.....		3,567,075	0	0	0	0	0	0	0	26,858	0	0	0
0210484.....	SCOTTSDALE.....	AZ.....		04/12/2007.....		2,680,704	0	0	0	0	0	0	0	20,184	0	0	0
0210485.....	ALEPPO TOWNSHIP.....	PA.....		06/07/2007.....		1,868,447	0	0	0	0	0	0	0	12,889	0	0	0
0210487.....	MASON.....	OH.....		09/28/2007.....		3,417,448	0	0	0	0	0	0	0	24,568	0	0	0
0210489.....	GRAND RAPIDS.....	MI.....		08/01/2007.....		5,071,048	0	0	0	0	0	0	0	24,535	0	0	0
0210490.....	SANTA FE SPRINGS.....	CA.....		07/02/2007.....		1,861,734	0	0	0	0	0	0	0	9,258	0	0	0
0210491.....	VANDALIA.....	OH.....		10/30/2007.....		1,873,297	0	0	0	0	0	0	0	9,022	0	0	0
0210493.....	FAYETTEVILLE.....	NC.....		07/09/2007.....		1,221,529	0	0	0	0	0	0	0	9,210	0	0	0
0210494.....	SHARONVILLE.....	OH.....		08/09/2007.....		5,100,405	0	0	0	0	0	0	0	25,058	0	0	0
0210496.....	RALEIGH.....	NC.....		07/19/2007.....		3,155,580	0	0	0	0	0	0	0	25,930	0	0	0
0210497.....	SHARONVILLE.....	OH.....		08/09/2007.....		3,111,779	0	0	0	0	0	0	0	15,056	0	0	0
0210499.....	BLOOMFIELD HILLS.....	MI.....		10/03/2007.....		8,937,632	0	0	0	0	0	0	0	43,210	0	0	0
0210502.....	MANKATO.....	MN.....		12/20/2007.....		3,101,540	0	0	0	0	0	0	0	31,662	0	0	0
0210503.....	POMPANO BEACH.....	FL.....		09/27/2007.....		4,977,792	0	0	0	0	0	0	0	31,202	0	0	0
0210504.....	WHITESBURG.....	KY.....		12/21/2007.....		3,935,153	0	0	0	0	0	0	0	26,232	0	0	0
0210506.....	W DES MOINES.....	IA.....		03/24/2008.....		8,405,277	0	0	0	0	0	0	0	37,241	0	0	0
0210507.....	DAYTON.....	OH.....		11/21/2007.....		2,741,042	0	0	0	0	0	0	0	44,788	0	0	0
0210509.....	WOODLAWN.....	MD.....		01/18/2008.....		4,075,531	0	0	0	0	0	0	0	28,064	0	0	0
0210510.....	CINCINNATI.....	OH.....		12/13/2007.....		1,197,122	0	0	0	0	0	0	0	8,137	0	0	0
0210511.....	HILLIARD.....	OH.....		02/14/2008.....		3,457,084	0	0	0	0	0	0	0	19,896	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210512.....	FREDERICKSBURG.....	TX.....		04/11/2008.....		1,971,175.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,331.....	0.....	0.....	0.....
0210513.....	HIALEAH.....	FL.....		02/26/2008.....		3,240,452.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	14,124.....	0.....	0.....	0.....
0210515.....	ORLANDO.....	FL.....		06/05/2008.....		4,476,293.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,421.....	0.....	0.....	0.....
0210517.....	DALLAS.....	TX.....		12/30/2008.....		10,980,900.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	64,229.....	0.....	0.....	0.....
0210518.....	DALLAS.....	TX.....		12/30/2008.....		4,392,360.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	25,692.....	0.....	0.....	0.....
0210521.....	ALBUQUERQUE.....	NM.....		11/21/2008.....		12,190,216.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	49,586.....	0.....	0.....	0.....
0210522.....	BELLEVUE.....	WA.....		12/08/2008.....		6,016,304.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,653.....	0.....	0.....	0.....
0210523.....	GLEN BURNIE.....	MD.....		12/30/2008.....		5,879,958.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,613.....	0.....	0.....	0.....
0210524.....	CLEAR LAKE CITY.....	TX.....		12/21/2009.....		3,787,111.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	31,856.....	0.....	0.....	0.....
0210525.....	SAN ANTONIO.....	TX.....		12/31/2009.....		7,138,208.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	27,230.....	0.....	0.....	0.....
0210526.....	AUSTIN.....	TX.....		05/13/2010.....		4,774,814.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	72,763.....	0.....	0.....	0.....
0210527.....	BROOMFIELD.....	CO.....		04/01/2010.....		7,700,936.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	21,348.....	0.....	0.....	0.....
0210528.....	SANDY SPRINGS.....	GA.....		04/28/2010.....		9,823,117.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	55,110.....	0.....	0.....	0.....
0210529.....	SAN ANTONIO.....	TX.....		05/26/2010.....		2,912,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	15,720.....	0.....	0.....	0.....
0210530.....	BOSTON.....	MA.....		05/03/2010.....		4,111,427.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,426.....	0.....	0.....	0.....
0210531.....	MEQUON.....	WI.....		06/11/2010.....		9,567,568.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,527.....	0.....	0.....	0.....
0210532.....	IRVING.....	TX.....		04/28/2010.....		12,115,177.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	67,969.....	0.....	0.....	0.....
0210533.....	BELLEVUE.....	WA.....		06/01/2010.....		8,564,731.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,577.....	0.....	0.....	0.....
0210534.....	SUNNYVALE.....	TX.....		06/02/2010.....		9,816,780.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	179,024.....	0.....	0.....	0.....
0210536.....	CENTENNIAL.....	CO.....		05/13/2010.....		4,779,773.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,624.....	0.....	0.....	0.....
0210537.....	MOON TOWNSHIP.....	PA.....		07/29/2010.....		5,178,598.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	27,989.....	0.....	0.....	0.....
0210540.....	BRECKSVILLE.....	OH.....		08/17/2010.....		11,459,715.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	61,491.....	0.....	0.....	0.....
0210541.....	BRECKSVILLE.....	OH.....		08/17/2010.....		1,104,627.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	8,659.....	0.....	0.....	0.....
0210542.....	HOUSTON.....	TX.....		11/05/2010.....		13,074,938.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	48,655.....	0.....	0.....	0.....
0210543.....	MECHANICSVILLE.....	VA.....		08/05/2010.....		7,465,993.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,782.....	0.....	0.....	0.....
0210544.....	SPOKANE.....	WA.....		09/14/2010.....		6,871,722.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	102,056.....	0.....	0.....	0.....
0210545.....	JENSEN BEACH.....	FL.....		08/31/2010.....		11,186,544.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,972.....	0.....	0.....	0.....
0210546.....	WEXFORD.....	PA.....		09/01/2010.....		6,820,563.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	60,032.....	0.....	0.....	0.....
0210547.....	HUNTINGTON BEACH.....	CA.....		10/19/2010.....		4,318,422.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	16,737.....	0.....	0.....	0.....
0210548.....	COLUMBUS.....	OH.....		11/24/2010.....		8,508,239.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	74,829.....	0.....	0.....	0.....
0210549.....	GREAT NECK.....	NY.....		12/22/2010.....		4,950,813.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,866.....	0.....	0.....	0.....
0210550.....	KATY.....	TX.....		04/06/2011.....		13,723,525.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	80,981.....	0.....	0.....	0.....
0210551.....	W CONSHOHOCKEN.....	PA.....		02/07/2011.....		10,534,551.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	45,618.....	0.....	0.....	0.....
0210552.....	KNOXVILLE.....	TN.....		12/30/2010.....		7,865,873.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	46,591.....	0.....	0.....	0.....
0210553.....	PLANT CITY.....	FL.....		02/02/2011.....		7,657,099.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	33,557.....	0.....	0.....	0.....
0210554.....	CYPRESS.....	TX.....		03/03/2011.....		11,445,990.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	55,064.....	0.....	0.....	0.....
0210556.....	BUFFALO GROVE.....	IL.....		07/07/2011.....		5,720,824.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	32,057.....	0.....	0.....	0.....
0210557.....	WOODLAWN.....	MD.....		03/30/2011.....		6,543,124.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	37,399.....	0.....	0.....	0.....
0210558.....	ROCHESTER HILLS.....	MI.....		06/02/2011.....		6,402,114.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	136,624.....	0.....	0.....	0.....
0210560.....	S PASADENA.....	CA.....		03/31/2011.....		8,313,019.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	30,599.....	0.....	0.....	0.....
0210561.....	LOUISVILLE.....	KY.....		06/15/2011.....		11,890,263.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	67,585.....	0.....	0.....	0.....
0210562.....	INDIAN LAND.....	SC.....		06/29/2011.....		8,306,181.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	33,557.....	0.....	0.....	0.....
0210563.....	JOHNSON CITY.....	TN.....		06/02/2011.....		10,459,965.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	57,120.....	0.....	0.....	0.....

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210565.....	YULEE.....	FL.....		06/30/2011.....		18,450,000	0	0	0	0	0	0	0	46,517	0	0	0
0210566.....	COLUMBUS.....	OH.....		07/21/2011.....		15,755,155	0	0	0	0	0	0	0	145,383	0	0	0
0210567.....	OWINGS MILLS.....	MD.....		09/23/2011.....		16,256,130	0	0	0	0	0	0	0	93,990	0	0	0
0210568.....	LEXINGTON.....	KY.....		10/06/2011.....		9,530,232	0	0	0	0	0	0	0	58,850	0	0	0
0210570.....	TULSA.....	OK.....		09/01/2011.....		7,725,907	0	0	0	0	0	0	0	33,216	0	0	0
0210572.....	HANOVER.....	MD.....		11/01/2011.....		10,237,394	0	0	0	0	0	0	0	60,449	0	0	0
0210573.....	LEXINGTON.....	KY.....		10/31/2011.....		7,247,408	0	0	0	0	0	0	0	29,769	0	0	0
0210574.....	ALBUQUERQUE.....	NM.....		10/17/2011.....		8,936,800	0	0	0	0	0	0	0	40,558	0	0	0
0210575.....	SPRINGBORO.....	OH.....		11/14/2011.....		11,368,598	0	0	0	0	0	0	0	45,176	0	0	0
0210577.....	LOVELAND.....	CO.....		12/08/2011.....		5,629,045	0	0	0	0	0	0	0	23,221	0	0	0
0210578.....	KENNESAW.....	GA.....		10/31/2011.....		17,694,559	0	0	0	0	0	0	0	105,160	0	0	0
0210579.....	WATAUGA.....	TX.....		11/30/2011.....		15,223,217	0	0	0	0	0	0	0	64,584	0	0	0
0210580.....	WAUWATOSA.....	WI.....		12/28/2011.....		12,359,747	0	0	0	0	0	0	0	75,935	0	0	0
0210584.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		4,290,579	0	0	0	0	0	0	0	30,948	0	0	0
0210585.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		4,290,579	0	0	0	0	0	0	0	30,948	0	0	0
0210586.....	COLUMBUS.....	OH.....		12/27/2011.....		5,893,393	0	0	0	0	0	0	0	50,516	0	0	0
0210587.....	SAN DIEGO.....	CA.....		01/31/2012.....		11,362,333	0	0	0	0	0	0	0	49,521	0	0	0
0210588.....	COLUMBUS.....	OH.....		02/15/2012.....		8,969,896	0	0	0	0	0	0	0	50,995	0	0	0
0210589.....	BOULDER.....	CO.....		04/11/2012.....		15,810,401	0	0	0	0	0	0	0	62,541	0	0	0
0210590.....	GRESHAM.....	OR.....		05/02/2012.....		9,500,000	0	0	0	0	0	0	0	36,142	0	0	0
0210591.....	ALBUQUERQUE.....	NM.....		03/19/2012.....		13,869,392	0	0	0	0	0	0	0	61,052	0	0	0
0210592.....	PLANO.....	TX.....		04/12/2012.....		13,171,364	0	0	0	0	0	0	0	55,559	0	0	0
0210593.....	LEAGUE CITY.....	TX.....		05/01/2012.....		11,432,418	0	0	0	0	0	0	0	35,431	0	0	0
0210594.....	SILVER SPRING.....	MD.....		04/20/2012.....		15,333,401	0	0	0	0	0	0	0	69,963	0	0	0
0210597.....	ALISO VIEJO.....	CA.....		06/19/2012.....		10,941,607	0	0	0	0	0	0	0	48,405	0	0	0
0210604.....	WESTERVILLE.....	OH.....		08/31/2012.....		11,560,698	0	0	0	0	0	0	0	50,618	0	0	0
0210605.....	MILFORD.....	MI.....		05/31/2012.....		6,603,793	0	0	0	0	0	0	0	88,530	0	0	0
0210606.....	WESTERVILLE.....	OH.....		08/31/2012.....		12,736,362	0	0	0	0	0	0	0	55,766	0	0	0
0210607.....	BIG BEAR LAKE.....	CA.....		07/30/2012.....		6,853,538	0	0	0	0	0	0	0	29,172	0	0	0
0210608.....	DALLAS.....	TX.....		08/02/2012.....		13,683,053	0	0	0	0	0	0	0	62,767	0	0	0
0210609.....	BOYNTON BEACH.....	FL.....		09/20/2012.....		11,783,836	0	0	0	0	0	0	0	58,101	0	0	0
0210610.....	ROLLING HILLS ESTATES.....	CA.....		10/10/2012.....		10,799,609	0	0	0	0	0	0	0	67,708	0	0	0
0210613.....	TULSA.....	OK.....		10/04/2012.....		15,868,922	0	0	0	0	0	0	0	74,491	0	0	0
0210614.....	NASHVILLE.....	TN.....		12/11/2012.....		12,917,832	0	0	0	0	0	0	0	80,461	0	0	0
0210615.....	COLUMBIA.....	MO.....		12/10/2012.....		13,512,559	0	0	0	0	0	0	0	67,325	0	0	0
0210616.....	NEWPORT BEACH.....	CA.....		01/15/2013.....		10,217,201	0	0	0	0	0	0	0	88,669	0	0	0
0210617.....	NASHVILLE.....	TN.....		12/26/2012.....		14,201,884	0	0	0	0	0	0	0	85,261	0	0	0
0210618.....	BELLBROOK.....	OH.....		12/26/2012.....		11,811,608	0	0	0	0	0	0	0	53,735	0	0	0
0210619.....	PALM BEACH GARDENS.....	FL.....		02/11/2013.....		13,751,281	0	0	0	0	0	0	0	86,272	0	0	0
0210621.....	GARNER.....	NC.....		12/31/2012.....		7,121,554	0	0	0	0	0	0	0	36,361	0	0	0
0210622.....	LAJOLLA.....	CA.....		02/15/2013.....		18,750,309	0	0	0	0	0	0	0	86,618	0	0	0
0210623.....	ROANOKE.....	TX.....		03/06/2013.....		13,717,331	0	0	0	0	0	0	0	63,368	0	0	0
0210624.....	SANDY.....	UT.....		06/03/2013.....		7,413,612	0	0	0	0	0	0	0	44,788	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210625.....	GREENWICH.....	CT.....		06/13/2013....		6,438,606	0	0	0	0	0	0	0	38,162	0	0	0
0210626.....	ASHBURN.....	VA.....		06/20/2013....		10,794,803	0	0	0	0	0	0	0	65,308	0	0	0
0210627.....	WESTERVILLE.....	OH.....		05/31/2013....		22,194,199	0	0	0	0	0	0	0	106,280	0	0	0
0210628.....	ROCHESTER HILLS.....	MI.....		05/28/2013....		8,772,500	0	0	0	0	0	0	0	156,818	0	0	0
0210630.....	VERONA.....	WI.....		06/19/2013....		10,422,224	0	0	0	0	0	0	0	48,196	0	0	0
0210631.....	JACKSONVILLE BEACH.....	FL.....		07/01/2013....		20,050,242	0	0	0	0	0	0	0	92,798	0	0	0
0210632.....	FULTON.....	MD.....		07/25/2013....		6,053,989	0	0	0	0	0	0	0	35,687	0	0	0
0210633.....	E SETAUKET.....	NY.....		06/27/2013....		9,925,863	0	0	0	0	0	0	0	45,940	0	0	0
0210635.....	GARDEN CITY.....	NY.....		07/31/2013....		8,946,472	0	0	0	0	0	0	0	41,386	0	0	0
0210638.....	COLUMBIA.....	MO.....		08/23/2013....		11,144,621	0	0	0	0	0	0	0	56,744	0	0	0
0210639.....	MORRISVILLE.....	NC.....		08/22/2013....		12,146,619	0	0	0	0	0	0	0	54,983	0	0	0
0210640.....	SHELBY TOWNSHIP.....	MI.....		08/29/2013....		7,955,280	0	0	0	0	0	0	0	46,190	0	0	0
0210645.....	BRECKSVILLE.....	OH.....		10/17/2013....		8,731,006	0	0	0	0	0	0	0	58,788	0	0	0
0210646.....	FARMINGTON.....	UT.....		11/05/2013....		11,483,724	0	0	0	0	0	0	0	50,179	0	0	0
0210652.....	MEDFORD.....	MA.....		02/04/2014....		0	0	0	0	0	0	0	0	104,894	0	0	0
0210653.....	OMAHA.....	NE.....		01/29/2014....		0	0	0	0	0	0	0	0	50,853	0	0	0
0210654.....	LEWISVILLE.....	TX.....		12/20/2013....		11,200,000	0	0	0	0	0	0	0	90,917	0	0	0
0210655.....	HUNT VALLEY.....	MD.....		05/13/2014....		0	0	0	0	0	0	0	0	59,251	0	0	0
0210656.....	TIMONIUM.....	MD.....		05/13/2014....		0	0	0	0	0	0	0	0	66,281	0	0	0
0210657.....	PLANO.....	TX.....		03/11/2014....		0	0	0	0	0	0	0	0	46,302	0	0	0
0210658.....	FORT COLLINS.....	CO.....		03/20/2014....		0	0	0	0	0	0	0	0	34,737	0	0	0
0210659.....	FORT COLLINS.....	CO.....		03/20/2014....		0	0	0	0	0	0	0	0	8,964	0	0	0
0210660.....	SANDY.....	UT.....		05/02/2014....		0	0	0	0	0	0	0	0	48,381	0	0	0
0210661.....	HINSDALE.....	IL.....		06/26/2014....		0	0	0	0	0	0	0	0	30,119	0	0	0
0210662.....	FULTON.....	MD.....		06/27/2014....		0	0	0	0	0	0	0	0	17,463	0	0	0
0210663.....	DELAFIELD.....	WI.....		07/24/2014....		0	0	0	0	0	0	0	0	10,057	0	0	0
0210664.....	GREENWICH.....	CT.....		07/31/2014....		0	0	0	0	0	0	0	0	16,131	0	0	0
210405A.....	GREELEY.....	CO.....		05/05/2005....		2,697,321	0	0	0	0	0	0	0	37,890	0	0	0
210501A.....	ROSEVILLE.....	MN.....		10/24/2007....		6,681,004	0	0	0	0	0	0	0	17,588	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,319,764,323	0	0	0	0	0	0	0	9,575,303	0	0	0
0599999. Total Mortgages.....						1,363,618,882	0	0	0	0	0	0	42,709,770	52,285,073	0	0	0

QE02.5

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3	4									
		City	State									
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
719600 00 9	Green Mountain Housing Eqty VI.....	Burlington.....	VT.....	Green Mountain Housing Eqty VI.....		08/15/2014....	0	5,000,000	0	0	0	0.0
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								5,000,000	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								5,000,000	0	0	0	XXX.....
4699999. Totals.....								5,000,000	0	0	0	XXX.....

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
707900 00 7	Boston Capital Corp Tax Credit Fund V.....		Boston	MA...	Boston Capital Corp Tax Credit Fund V.....	04/01/2004	09/08/2014	268,862	0	0	0	0	0	0	268,862	268,862	0	0	0	0
707400 00 8	Centerline Corp Ptners IV.....		Wilmington	DE...	Centerline Corp Ptners IV.....	04/01/2004	08/22/2014	386,438	0	0	0	0	0	0	386,438	386,438	0	0	0	0
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								655,300	0	0	0	0	0	655,300	655,300	0	0	0	0	0
Any Other Class of Asset - Unaffiliated																				
LN3634 82 8	Energy Future Holdings-TXU Syndicate Ban.....		.....	.....	JP Morgan.....	12/09/2013	07/15/2014	1,912,760	8,623	197,813	0	0	206,436	0	1,921,382	1,846,635	0	(74,748)	(74,748)	27,854
LN3634 63 8	Energy Future Holdings-TXU Syndicated Ba.....		.....	.....	Conversion.....	01/10/2011	07/01/2014	230,758	0	28,073	0	0	28,073	0	230,758	230,758	0	0	0	0
717700 00 9	GLC Solar Gen II LLC.....		.....	.....	Capital Distribution.....	01/07/2013	07/07/2014	1,244	0	0	0	0	0	0	1,244	1,244	0	0	0	0
717700 00 9	GLC Solar Gen II LLC.....		.....	.....	Capital Distribution.....	01/07/2013	08/06/2014	951	0	0	0	0	0	0	951	951	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated.....								2,145,713	8,623	225,886	0	0	234,509	0	2,154,335	2,079,588	0	(74,748)	(74,748)	27,854
4499999. Subtotal - Unaffiliated.....								2,801,013	8,623	225,886	0	0	234,509	0	2,809,635	2,734,888	0	(74,748)	(74,748)	27,854
4699999. Totals.....								2,801,013	8,623	225,886	0	0	234,509	0	2,809,635	2,734,888	0	(74,748)	(74,748)	27,854

QE03

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment											
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9.....				...09/01/2014	Interest Capitalization.....		311,729	311,729	0	1FE.....
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14.....				...07/15/2014	Barclays Capital.....		8,586,282	9,580,232	13,572	1FE.....
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14.....				...09/01/2014	Interest Capitalization.....		47,961	47,961	0	1FE.....
3136AK QX 4	FNR 2014 48-A 3.500% 08/25/44.....				...07/02/2014	Morgan Stanley DWD.....		24,984,375	25,000,000	70,486	1FE.....
3137AQ TW 8	Federal Home Ln Mtg Corp REMIC Ser 4048.....				...09/01/2014	Interest Capitalization.....		47,480	47,480	0	1FE.....
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.....				...09/01/2014	Interest Capitalization.....		190,183	190,183	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								34,168,010	35,177,585	84,058	XXX.....
Bonds - Industrial and Miscellaneous											
007903 BC 0	Advanced Micro Devices 7.000% 07/01/24.....				...08/01/2014	RBC Capital Markets.....		977,500	1,000,000	9,722	4FE.....
015271 AF 6	ALEXANDRIA REAL ESTATE E 2.750% 01/15/.....				...07/09/2014	JP Morgan.....		2,993,790	3,000,000	0	2FE.....
015271 AG 4	ALEXANDRIA REAL ESTATE E 4.500% 07/30/.....				...07/09/2014	JP Morgan.....		1,998,240	2,000,000	0	2FE.....
024836 AB 4	AMERICAN CAMPUS CMNTYS 4.125% 07/01/24.....				...09/30/2014	Sun Trust Robinson Humphrey.....		6,039,720	6,000,000	68,063	2FE.....
03076C AG 1	Ameriprise Financial Inc 3.700% 10/15.....				...09/15/2014	Barclays Capital.....		9,965,600	10,000,000	0	1FE.....
031100 E* 7	Ametek Inc Series J No. RJ-52 3.730% 0.....				...09/30/2014	Direct-Private Placement.....		7,000,000	7,000,000	0	2Z.....
032095 AE 1	Amphenol Corp 3.125% 09/15/21.....				...09/09/2014	JP Morgan.....		3,496,920	3,500,000	0	2FE.....
032511 BJ 5	Anadarko Petroleum Corp 3.450% 07/15/2.....				...07/01/2014	Deutsche Bank.....		9,983,100	10,000,000	0	2FE.....
03838W AA 9	AQUARION COMPANY INC 4.000% 08/15/24.....				...09/17/2014	Goldman Sachs & Company.....		7,919,330	8,000,000	12,222	2FE.....
06051G FH 7	Bank of America Corp 4.200% 08/26/24.....				...08/21/2014	Banc of America Securities.....		4,996,350	5,000,000	0	2FE.....
075896 AA 8	Bed Bath & Beyond Inc 3.749% 08/01/24.....				...07/14/2014	JP Morgan.....		1,999,980	2,000,000	0	2FE.....
124857 AM 5	CBS CORP 3.700% 08/15/24.....				...08/11/2014	Credit Suisse.....		6,983,200	7,000,000	0	2FE.....
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25.....				...07/24/2014	Goldman Sachs & Company.....		2,000,000	2,000,000	0	3FE.....
20605P AE 1	CONCHO RESOURCES INC 5.500% 04/01/23.....				...08/01/2014	Credit Suisse.....		4,100,000	4,000,000	76,389	3FE.....
26885B AA 8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/.....				...09/16/2014	Various.....		10,241,546	10,350,000	28,533	2FE.....
29266R AC 2	Energizer Holdings Inc 4.700% 05/24/22.....				...09/03/2014	Wells Fargo Funds.....		6,347,274	6,110,000	81,448	2FE.....
302635 AA 5	FS INVESTMENT CORP 4.000% 07/15/19.....				...08/07/2014	Various.....		8,983,500	9,000,000	6,222	2FE.....
30290Q AH 1	FREM F MORTGAGE TRUST SERIES 2012K20 CLAS.....				...08/12/2014	Banc of America Securities.....		4,885,938	5,000,000	7,787	1FM.....
33829T AA 4	FIVE CORNERS FUNDING TRS 4.419% 11/15/.....				...09/02/2014	Wells Fargo Funds.....		5,333,650	5,000,000	67,513	2FE.....
37045X AQ 9	GENERAL MOTORS FINL CO 4.375% 09/25/21.....				...09/22/2014	Deutsche Bank.....		4,000,000	4,000,000	0	3FE.....
40414L AL 3	HCP INC 3.875% 08/15/24.....				...08/07/2014	UBS.....		4,981,500	5,000,000	0	2FE.....
49427R AK 8	KILROY REALTY LP 4.250% 08/15/29.....				...07/30/2014	Wells Fargo Funds.....		6,921,740	7,000,000	0	2FE.....
52730G AA 0	LEVEL 3 ESCROW 5.375% 08/15/22.....				...08/01/2014	Credit Suisse.....		976,250	1,000,000	0	4FE.....
52736R BD 3	Levi Strauss & Co 6.875% 05/01/22.....				...09/16/2014	Oppenheimer & Co.....		5,312,500	5,000,000	131,771	3FE.....
529043 AD 3	Lexington Realty Trust 4.400% 06/15/24.....				...08/26/2014	Wells Fargo Funds.....		5,095,450	5,000,000	60,500	2FE.....
56585A AG 7	MARATHON PETROLEUM CORP 3.625% 09/15/2.....				...09/02/2014	Mitsubishi.....		4,982,050	5,000,000	0	2FE.....
571748 AX 0	Marsh & McLennan 3.500% 03/10/25.....				...09/03/2014	Banc of America Securities.....		4,980,850	5,000,000	0	2FE.....
595112 BB 8	Micron Technology Inc 5.500% 02/01/25.....				...08/01/2014	Credit Suisse.....		3,473,750	3,500,000	4,278	3FE.....
59564N A# 0	MIDCOAST ENERGY Series C No. RC-14 4.4.....				...09/30/2014	Direct-Private Placement.....		3,000,000	3,000,000	0	2Z.....
59564N A@ 2	MIDCOAST ENERGY Series B No. RB-20 4.0.....				...09/30/2014	Direct-Private Placement.....		12,000,000	12,000,000	0	2Z.....
681936 BC 3	Omega Healthcare Investors 4.500% 01/1.....				...09/04/2014	JP Morgan.....		4,956,550	5,000,000	0	2FE.....

QE04

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
69884L AA 7	PAPERWORKS INDUSTRIES IN	9.500% 08/15/.....	.....	...07/30/2014	Jefferies & Co.....	.....	.....1,500,000	1,500,000	0	4FE.....
70202# AE 5	PARSONS CORP	4.980% 07/15/24.....	.....	...07/01/2014	Direct-Private Placement.....	.....	.....12,000,000	12,000,000	0	2Z.....
720186 AH 8	PIEDMONT NATURAL GAS CO	4.100% 09/18/3.....	.....	...09/15/2014	RBC Capital Markets.....	.....	.....6,987,820	7,000,000	0	1FE.....
74170* AD 1	Prime Property Fund Series D No. RD-38.....	.....	.....	...07/30/2014	Direct-Private Placement.....	.....	.....1,000,000	1,000,000	0	2Z.....
74170* AE 9	Prime Property Fund Series E No. RE-33.....	.....	.....	...07/30/2014	Direct-Private Placement.....	.....	.....1,000,000	1,000,000	0	2Z.....
74267C AC 0	ProAssurance Corp	5.300% 11/15/23.....	.....	...09/15/2014	Raymond James.....	.....	.....5,421,800	5,000,000	90,542	2FE.....
75281A AN 9	Range Resources Corp	5.000% 08/15/22.....	.....	...08/01/2014	Wells Fargo Funds.....	.....	.....4,120,000	4,000,000	95,000	3FE.....
756109 AR 5	REALTY INCOME CORP	4.125% 10/15/26.....	.....	...09/16/2014	Citigroup Global.....	.....	.....2,984,970	3,000,000	0	2FE.....
75884R AT 0	Regency Centers LP	3.750% 06/15/24.....	.....	...07/07/2014	Wells Fargo Funds.....	.....	.....4,990,600	5,000,000	28,125	2FE.....
860630 AD 4	Stifel Financial Corp	4.250% 07/18/24.....	.....	...07/15/2014	Stifel, Nicolaus and Co.....	.....	.....9,919,600	10,000,000	0	2FE.....
871829 AU 1	Sysco Corp	3.500% 10/02/24.....	.....	...09/23/2014	Goldman Sachs & Company.....	.....	.....4,980,800	5,000,000	0	1FE.....
881609 BA 8	Tesoro Corp	5.125% 04/01/24.....	.....	...08/01/2014	Sterne Agee & Leach.....	.....	.....2,431,250	2,500,000	49,115	3FE.....
886546 AA 8	Tiffany & Co	3.800% 10/01/24.....	.....	...09/22/2014	Seaport Group.....	.....	.....1,504,410	1,500,000	0	2FE.....
887389 AH 7	Timken Company	3.875% 09/01/24.....	.....	...08/13/2014	Morgan Stanley DWD.....	.....	.....4,945,050	5,000,000	0	2FE.....
90131H AC 9	21ST CENTURY FOX AMERICA	3.700% 09/15/.....	.....	...09/10/2014	JP Morgan.....	.....	.....2,998,770	3,000,000	0	2FE.....
919794 AB 3	VALLEY NATIONAL BANCORP	5.125% 09/27/2.....	.....	...07/01/2014	Sandler ONeil.....	.....	.....5,289,900	5,000,000	71,181	2FE.....
92783# AA 4	VA INTL GATEWAY No. 62	3.930% 06/30/30.....	.....	...08/22/2014	Direct-Private Placement.....	.....	.....7,000,000	7,000,000	0	2Z.....
92890H AC 6	WEA FINANCE LLC/WESTFIEL	3.750% 09/17/.....	.....	...09/15/2014	Citigroup Global.....	.....	.....9,979,630	10,000,000	313	2FE.....
981811 AE 2	WORTHINGTON INDUSTRIES	4.550% 04/15/26.....	.....	...07/01/2014	JP Morgan.....	.....	.....9,884,219	9,510,000	98,561	2FE.....
G6515# AC 8	JOHN WOOD GRP Series C No. RC-12	3.920.....	.....	...08/13/2014	Direct-Private Placement.....	.....	.....13,000,000	13,000,000	0	2Z.....
07317Q AG 0	BAYTEX ENERGY CORP	5.625% 06/01/24.....	A.....	...09/15/2014	Various.....	.....	.....5,950,000	6,000,000	91,563	3FE.....
19238V AG 0	COGECO CABLE INC	4.875% 05/01/20.....	A.....	...08/01/2014	Sterne Agee & Leach.....	.....	.....1,002,500	1,000,000	12,865	3FE.....
19238V C* 4	COGECO CABLE INC Series B No. RB-14	4.....	A.....	...08/27/2014	Direct-Private Placement.....	.....	.....15,000,000	15,000,000	0	2Z.....
92660F AG 9	VIDEOTRON LTD	5.375% 06/15/24.....	A.....	...09/16/2014	RBC Capital Markets.....	.....	.....5,193,775	5,164,000	72,475	3FE.....
00185A AF 1	AON PLC	3.500% 06/14/24.....	F.....	...08/12/2014	Banc of America Securities.....	.....	.....9,923,900	10,000,000	78,750	2FE.....
00203Q AB 3	AP MOELLER-MAERSK A/S	3.750% 09/22/24.....	F.....	...09/15/2014	Banc of America Securities.....	.....	.....4,983,050	5,000,000	0	2FE.....
111013 AL 2	British Sky Broadcasting	3.750% 09/16/.....	F.....	...09/09/2014	Barclays Capital.....	.....	.....2,988,600	3,000,000	0	2FE.....
151191 AX 1	CELULOSA ARAUCO CONSTITU	4.500% 08/01/.....	F.....	...07/15/2014	JP Morgan.....	.....	.....6,920,410	7,000,000	0	2FE.....
29245V AB 1	ENTEL CHILE SA	4.750% 08/01/26.....	F.....	...07/17/2014	JP Morgan.....	.....	.....9,976,300	10,000,000	0	2FE.....
49835L AA 9	KLABIN FINANCE SA	5.250% 07/16/24.....	F.....	...07/09/2014	Morgan Stanley DWD.....	.....	.....7,000,000	7,000,000	0	2FE.....
79586K AD 3	SAMARCO MINERACAO SA	5.375% 09/26/24.....	F.....	...09/23/2014	Citigroup Global.....	.....	.....4,986,600	5,000,000	0	2FE.....
92936M AF 4	WPP FINANCE 2010	3.750% 09/19/24.....	F.....	...09/16/2014	Citigroup Global.....	.....	.....4,901,450	5,000,000	0	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....							357,691,682	356,634,000	1,242,938	XXX.....
8399997. Total Bonds - Part 3.....							391,859,692	391,811,585	1,326,996	XXX.....
8399999. Total Bonds.....							391,859,692	391,811,585	1,326,996	XXX.....
Common Stocks - Industrial and Miscellaneous										
31338\$ 11 2	FHLB - Dallas.....	.....	.....	...07/02/2014	Direct.....	49,628.000	4,962,800	XXX.....	0	A.....
817270 31 7	Sentinel Group Fds Inc Low Duration Bond.....	.....	.....	...09/23/2014	Distribution.....	2,700.870	23,884	XXX.....	0	L.....
817270 33 3	Sentinel Group Fds Inc Total Return Bond.....	.....	.....	...08/21/2014	Distribution.....	3,576.150	39,102	XXX.....	0	L.....
817270 34 1	Sentinel Group Fds Inc Total Return Bond.....	.....	.....	...08/21/2014	Distribution.....	2,606.880	28,427	XXX.....	0	L.....

QE04.1

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
817270 35 8	Sentinel Group Fds Inc Total Return Bond.....	.....	....08/21/2014	Distribution.....	3,393.990	37,077	XXX.....	0	L.....
81728B 81 7	Sentinel Group Fds Inc Balanced I.....	.....	....09/23/2014	Distribution.....	301.700	6,161	XXX.....	0	L.....
9099999.	Total Common Stocks - Industrial and Miscellaneous.....					5,097,451	XXX.....	0	XXX.....
9799997.	Total Common Stocks - Part 3.....					5,097,451	XXX.....	0	XXX.....
9799999.	Total Common Stocks.....					5,097,451	XXX.....	0	XXX.....
9899999.	Total Preferred and Common Stocks.....					5,097,451	XXX.....	0	XXX.....
9999999.	Total Bonds, Preferred and Common Stocks.....					396,957,143	XXX.....	1,326,996	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

3620AS	W5	4	Government National Mortgage A	738768.....	09/01/2014	Paydown.....		498,330	498,330	522,857	522,766	0	(24,436)	0	(24,436)	0	498,330	0	0	0	13,601	09/15/2041	1FE.....
36225A	PD	6	Government Natl Mtg Assn Pool 780420	7.....	09/01/2014	Paydown.....		1,381	1,381	1,417	1,403	0	(22)	0	(22)	0	1,381	0	0	0	72	08/15/2026	1FE.....
36225A	UH	1	Government Natl Mtg Assn Pool 780584	7.....	09/01/2014	Paydown.....		2,651	2,651	2,677	2,670	0	(19)	0	(19)	0	2,651	0	0	0	121	06/15/2027	1FE.....
36230K	L4	1	Government National Mortgage A	751247.....	09/01/2014	Paydown.....		2,301,088	2,301,088	2,406,075	2,405,749	0	(104,661)	0	(104,661)	0	2,301,088	0	0	0	58,099	10/15/2040	1FE.....
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL	.....	09/01/2014	Paydown.....		0	0	6,743	6,635	0	(6,635)	0	(6,635)	0	0	0	0	0	816	10/16/2048	1FE.....
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C	.....	09/01/2014	Paydown.....		0	0	504,564	481,141	0	(481,141)	0	(481,141)	0	0	0	0	0	108,963	12/16/2043	1FE.....
38376G	ZX	1	Government Natl Mtg Assn 2011-9 IO	0.....	09/01/2014	Paydown.....		0	0	40,070	37,031	0	(37,031)	0	(37,031)	0	0	0	0	0	3,134	04/16/2037	1FE.....
38377Y	W4	8	Government National Mortgage A SERIES 20	.....	08/20/2014	Paydown.....		0	0	104,893	101,571	0	(101,571)	0	(101,571)	0	0	0	0	0	17,037	10/20/2041	1FE.....
585995	AA	1	Northeast 1985-1 FHA Project Pool 1985-1	.....	09/01/2014	Paydown.....		48,101	48,101	49,469	48,513	0	(412)	0	(412)	0	48,101	0	0	0	2,927	12/24/2020	1FE.....
0599999. Total Bonds - U.S. Government.....								2,851,551	2,851,551	3,638,765	3,607,479	0	(755,928)	0	(755,928)	0	2,851,551	0	0	0	204,770	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

3128M8	2R	4	FREDDIE MAC G06784	3.500% 10/01/41.....	09/01/2014	Paydown.....		1,721,573	1,721,573	1,763,561	1,762,527	0	(40,953)	0	(40,953)	0	1,721,573	0	0	0	39,001	10/01/2041	1FE.....
3128M8	FH	2	FREDDIE MAC G06168	3.500% 11/01/40.....	09/01/2014	Paydown.....		548,412	548,412	534,787	535,234	0	13,177	0	13,177	0	548,412	0	0	0	12,753	11/01/2040	1FE.....
3128M9	CN	0	FREDDIE MAC G06977	3.000% 04/01/42.....	09/01/2014	Paydown.....		508,906	508,906	519,640	519,307	0	(10,402)	0	(10,402)	0	508,906	0	0	0	10,183	04/01/2042	1FE.....
3128MJ	MB	3	Federal Home Loan Mtg Corp	G08353 4.5.....	09/01/2014	Paydown.....		668,262	668,262	667,531	667,514	0	747	0	747	0	668,262	0	0	0	20,028	07/01/2039	1FE.....
3128MJ	Q9	4	Federal Home Loan Mtg Corp	G08479 3.5.....	09/01/2014	Paydown.....		591,428	591,428	608,617	608,134	0	(16,706)	0	(16,706)	0	591,428	0	0	0	13,609	03/01/2042	1FE.....
3128S2	SH	5	FREDDIE MAC T61420	3.000% 11/01/42.....	09/01/2014	Paydown.....		137,135	137,135	140,884	140,819	0	(3,684)	0	(3,684)	0	137,135	0	0	0	2,742	11/01/2042	1FE.....
31292H	X3	3	Federal Home Ln Mtg Corp	C01598 5.000.....	09/01/2014	Paydown.....		192,512	192,512	199,054	198,745	0	(6,233)	0	(6,233)	0	192,512	0	0	0	6,385	08/01/2033	1FE.....
31292S	A3	4	FREDDIE MAC C09026	2.500% 01/01/43.....	09/01/2014	Paydown.....		117,271	117,271	116,171	116,189	0	1,082	0	1,082	0	117,271	0	0	0	1,939	01/01/2043	1FE.....
312933	NC	4	FREDDIE MAC A86687	4.500% 06/01/39.....	09/01/2014	Paydown.....		891,591	891,591	876,824	877,154	0	14,437	0	14,437	0	891,591	0	0	0	26,155	06/01/2039	1FE.....
312939	3G	4	FREDDIE MAC A91699	5.000% 04/01/40.....	09/01/2014	Paydown.....		631,998	631,998	654,117	653,518	0	(21,521)	0	(21,521)	0	631,998	0	0	0	21,625	04/01/2040	1FE.....
312942	FT	7	FREDDIE MAC A93778	4.000% 09/01/40.....	09/01/2014	Paydown.....		1,351,325	1,351,325	1,392,709	1,391,611	0	(40,286)	0	(40,286)	0	1,351,325	0	0	0	37,081	09/01/2040	1FE.....
312942	H4	0	FREDDIE MAC A93851	4.000% 09/01/40.....	09/01/2014	Paydown.....		1,111,794	1,111,794	1,146,885	1,145,886	0	(34,092)	0	(34,092)	0	1,111,794	0	0	0	30,457	09/01/2040	1FE.....
312945	2S	6	FREDDIE MAC A97085	4.500% 02/01/41.....	09/01/2014	Paydown.....		8,945	8,945	9,040	9,034	0	(89)	0	(89)	0	8,945	0	0	0	269	02/01/2041	1FE.....
312946	P5	9	FREDDIE MAC A97644	4.000% 03/01/41.....	09/01/2014	Paydown.....		812,480	812,480	842,948	842,121	0	(29,642)	0	(29,642)	0	812,480	0	0	0	20,145	03/01/2041	1FE.....
312946	SU	1	FREDDIE MAC A97731	5.000% 03/01/41.....	09/01/2014	Paydown.....		2,698,780	2,698,780	2,829,923	2,827,665	0	(128,886)	0	(128,886)	0	2,698,780	0	0	0	90,327	03/01/2041	1FE.....
31296R	PL	6	Federal Home Ln Mtg Corp	A16727 5.000.....	09/01/2014	Paydown.....		148,587	148,587	153,544	153,321	0	(4,734)	0	(4,734)	0	148,587	0	0	0	4,881	12/01/2033	1FE.....
3132GS	EU	9	FREDDIE MAC Q07047	3.000% 03/01/42.....	09/01/2014	Paydown.....		556,505	556,505	556,505	556,505	0	0	0	0	0	556,505	0	0	0	11,097	03/01/2042	1FE.....
3132GS	TW	9	FREDDIE MAC Q07465	3.500% 04/01/42.....	09/01/2014	Paydown.....		719,232	719,232	742,382	741,665	0	(22,433)	0	(22,433)	0	719,232	0	0	0	16,647	04/01/2042	1FE.....
3132HP	Z7	2	Federal Home Ln Mtg Corp	Q13466 3.000%.....	09/01/2014	Paydown.....		849,990	849,990	887,443	886,684	0	(36,694)	0	(36,694)	0	849,990	0	0	0	17,766	11/01/2042	1FE.....
3132J6	GQ	1	Federal Home Loan Mtg Corp	Q15206 2.5.....	09/01/2014	Paydown.....		638,038	638,038	623,283	623,516	0	14,522	0	14,522	0	638,038	0	0	0	10,394	01/01/2043	1FE.....
31368H	NW	9	Federal Natl Mtg Assn	190405 4.000% 1.....	09/01/2014	Paydown.....		683,285	683,285	675,384	675,481	0	7,804	0	7,804	0	683,285	0	0	0	18,031	10/01/2040	1FE.....
3136AK	QX	4	FNR 2014 48-A	3.500% 08/25/44.....	09/25/2014	Paydown.....		241,922	241,922	241,771	241,771	0	151	0	151	0	241,922	0	0	0	1,067	08/25/2044	1FE.....
3137GA	QK	6	Federal Home Ln Mtg Corp REMIC Ser	374.....	09/01/2014	Paydown.....		840,894	840,894	817,901	836,578	0	4,317	0	4,317	0	840,894	0	0	0	22,907	07/15/2037	1FE.....
31385X	NR	4	Federal Natl Mtg Assn Pool 555800	5.50.....	09/01/2014	Paydown.....		127,045	127,045	131,452	131,283	0	(4,238)	0	(4,238)	0	127,045	0	0	0	4,652	10/01/2033	1FE.....

QE05

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.1

1	2				3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
3138A4	4Z	5	Fannie Mae AH3539 4.000% 02/01/41.....	.....	09/01/2014	Paydown		520,697	520,697	515,734	515,815	0	4,882	0	4,882	0	520,697	0	0	0	13,174	02/01/2041	1FE.....	
3138AX	CF	6	Fannie Mae AJ5469 3.500% 11/01/41.....	.....	09/01/2014	Paydown		1,034,055	1,034,055	1,044,072	1,043,775	0	(9,720)	0	(9,720)	0	1,034,055	0	0	0	23,973	11/01/2041	1FE.....	
3138EK	RA	5	Fannie Mae AL3180 3.000% 01/01/43.....	.....	09/01/2014	Paydown		316,010	316,010	311,319	311,319	0	4,691	0	4,691	0	316,010	0	0	0	2,297	01/01/2043	1FE.....	
3138M0	BE	9	Fannie Mae AO8136 3.000% 08/01/42.....	.....	09/01/2014	Paydown		1,078,825	1,078,825	1,106,639	1,105,847	0	(27,022)	0	(27,022)	0	1,078,825	0	0	0	22,856	08/01/2042	1FE.....	
3138NY	GE	9	Fannie Mae AR1996 3.000% 02/01/43.....	.....	09/01/2014	Paydown		633,086	633,086	617,013	617,013	0	16,072	0	16,072	0	633,086	0	0	0	4,902	02/01/2043	1FE.....	
3138W1	F4	4	Fannie Mae AR3786 3.000% 02/01/43.....	.....	09/01/2014	Paydown		341,108	341,108	334,499	334,499	0	6,609	0	6,609	0	341,108	0	0	0	2,171	02/01/2043	1FE.....	
3138W9	G8	7	Fannie Mae AS0222 4.000% 08/01/43.....	.....	09/01/2014	Paydown		468,947	468,947	489,977	489,736	0	(20,788)	0	(20,788)	0	468,947	0	0	0	12,454	08/01/2043	1FE.....	
3138WT	UM	6	Fannie Mae AT5987 3.000% 04/01/43.....	.....	09/01/2014	Paydown		1,077,765	1,077,765	1,040,632	1,040,723	0	37,042	0	37,042	0	1,077,765	0	0	0	21,799	04/01/2043	1FE.....	
31392G	DB	8	Federal Natl Mtg Assn REMIC Ser 2002-8.....	.....	09/01/2014	Paydown		91,425	91,425	93,682	93,609	0	(2,185)	0	(2,185)	0	91,425	0	0	0	4,019	12/25/2032	1FE.....	
31393U	L7	6	Federal Natl Mtg Assn REMIC Ser 2003-1.....	.....	09/01/2014	Paydown		1,161,718	1,161,718	1,161,718	1,161,718	0	0	0	0	0	1,161,718	0	0	0	42,446	04/25/2022	1FE.....	
31394U	ZR	6	Federal Natl Mtg Assn REMIC Ser 2005-1.....	.....	09/01/2014	Paydown		583,903	583,903	595,581	585,755	0	(1,852)	0	(1,852)	0	583,903	0	0	0	22,793	11/25/2034	1FE.....	
31395N	4K	0	Federal Natl Mtg Assn REMIC Ser 2006-6.....	.....	09/01/2014	Paydown		617,763	617,763	625,968	618,730	0	(967)	0	(967)	0	617,763	0	0	0	23,884	09/25/2035	1FE.....	
31395N	Y2	7	Federal Natl Mtg Assn REMIC Ser 2006-5.....	.....	09/01/2014	Paydown		298,462	298,462	306,856	303,104	0	(4,642)	0	(4,642)	0	298,462	0	0	0	12,937	07/25/2036	1FE.....	
31396C	7M	6	Federal Home Ln Mtg Corp SERIES 3057 CLA.....	.....	09/01/2014	Paydown		173,862	173,862	172,287	173,033	0	829	0	829	0	173,862	0	0	0	5,220	10/15/2025	1FE.....	
31396K	KS	0	Federal Natl Mtg Assn REMIC Ser 2006-7.....	.....	09/01/2014	Paydown		462,578	462,578	472,061	471,733	0	(9,155)	0	(9,155)	0	462,578	0	0	0	19,501	08/25/2036	1FE.....	
31396K	ZX	3	Federal Natl Mtg Assn REMIC Ser 2006-82.....	.....	09/01/2014	Paydown		496,167	496,167	506,090	496,977	0	(810)	0	(810)	0	496,167	0	0	0	22,228	09/25/2036	1FE.....	
31396P	K7	5	Federal Natl Mtg Assn REMIC Ser 2007-1.....	.....	09/01/2014	Paydown		23,383	23,383	23,295	23,292	0	91	0	91	0	23,383	0	0	0	968	08/25/2036	1FE.....	
31396Q	GV	5	Federal Natl Mtg Assn REMIC Ser 2009-4.....	.....	09/01/2014	Paydown		1,709,469	1,709,469	1,786,396	1,749,216	0	(39,746)	0	(39,746)	0	1,709,469	0	0	0	50,067	07/25/2039	1FE.....	
31396Q	Q9	3	Federal Natl Mtg Assn REMIC Ser 2009-6.....	.....	09/01/2014	Paydown		1,808,827	1,808,827	1,709,341	1,729,215	0	79,612	0	79,612	0	1,808,827	0	0	0	47,968	09/25/2029	1FE.....	
31396X	FK	5	Federal Natl Mtg Assn REMIC Ser 2007-7.....	.....	09/01/2014	Paydown		710,503	710,503	710,341	708,155	0	2,348	0	2,348	0	710,503	0	0	0	28,761	08/25/2037	1FE.....	
31396Y	F7	2	Federal Natl Mtg Assn REMIC 2008-29 Cl.....	.....	09/01/2014	Paydown		828,739	828,739	769,650	800,274	0	28,465	0	28,465	0	828,739	0	0	0	24,555	04/25/2038	1FE.....	
31397A	5L	3	Federal Home Ln Mtg Corp REMIC Ser 320.....	.....	09/01/2014	Paydown		193,364	193,364	195,902	194,859	0	(1,495)	0	(1,495)	0	193,364	0	0	0	7,734	08/15/2036	1FE.....	
31397A	GM	9	Federal Home Ln Mtg Corp REMIC Ser 320.....	.....	09/01/2014	Paydown		1,616,470	1,616,470	1,705,376	1,651,375	0	(34,905)	0	(34,905)	0	1,616,470	0	0	0	58,448	08/15/2036	1FE.....	
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203 CLA.....	.....	09/01/2014	Paydown		1,152,094	1,152,094	1,127,116	1,140,400	0	11,694	0	11,694	0	1,152,094	0	0	0	38,111	08/15/2036	1FE.....	
31397N	5E	1	Federal Natl Mtg Assn REMIC Ser 2009-4.....	.....	09/01/2014	Paydown		1,663,973	1,663,973	1,569,335	1,609,871	0	54,102	0	54,102	0	1,663,973	0	0	0	45,278	04/25/2029	1FE.....	
31397W	UV	5	Federal Home Ln Mtg Corp REMIC Ser 346.....	.....	09/01/2014	Paydown		1,106,111	1,106,111	1,095,914	1,100,576	0	5,535	0	5,535	0	1,106,111	0	0	0	36,974	07/15/2038	1FE.....	
31398E	6W	9	Federal Home Ln Mtg Corp REMIC Ser 354.....	.....	09/01/2014	Paydown		2,151,576	2,151,576	2,089,045	2,119,208	0	32,367	0	32,367	0	2,151,576	0	0	0	57,275	06/15/2024	1FE.....	
31398J	U5	0	Federal Home Ln Mtg Corp REMIC Ser 357.....	.....	09/01/2014	Paydown		708,102	708,102	675,795	691,454	0	16,647	0	16,647	0	708,102	0	0	0	19,887	09/15/2024	1FE.....	
31398S	MR	1	Federal Natl Mtg Assn REMIC Ser 2010-13.....	.....	09/25/2014	Paydown		0	0	555,911	555,381	0	(555,381)	0	(555,381)	0	0	0	0	0	113,161	12/25/2040	1FE.....	
31402C	PL	0	Federal Natl Mtg Assn 725027 5.000% 1.....	.....	09/01/2014	Paydown		375,511	375,511	386,683	386,205	0	(10,694)	0	(10,694)	0	375,511	0	0	0	12,537	11/01/2033	1FE.....	
31412P	YR	6	Federal Natl Mtg Assn 931420 4.000% 0.....	.....	09/01/2014	Paydown		426,755	426,755	436,890	436,495	0	(9,740)	0	(9,740)	0	426,755	0	0	0	11,281	06/01/2039	1FE.....	
31416H	4X	0	Fannie Mae AA0837 4.500% 01/01/39.....	.....	09/01/2014	Paydown		87,950	87,950	87,112	87,130	0	820	0	820	0	87,950	0	0	0	2,671	01/01/2039	1FE.....	
31416M	3A	0	Fannie Mae AA4392 4.000% 04/01/39.....	.....	09/01/2014	Paydown		721,900	721,900	729,570	729,309	0	(7,409)	0	(7,409)	0	721,900	0	0	0	19,592	04/01/2039	1FE.....	
31416W	7D	8	Fannie Mae AB1791 3.500% 11/01/40.....	.....	09/01/2014	Paydown		353,863	353,863	351,540	351,592	0	2,270	0	2,270	0	353,863	0	0	0	7,999	11/01/2040	1FE.....	
31416W	FW	7	Fannie Mae AB1080 4.500% 05/01/40.....	.....	09/01/2014	Paydown		419,397	419,397	425,557	425,364	0	(5,967)	0	(5,967)	0	419,397	0	0	0	12,396	05/01/2040	1FE.....	
31417A	JM	2	Fannie Mae AB3867 3.500% 11/01/41.....	.....	09/01/2014	Paydown		497,986	497,986	516,505	515,938	0	(17,952)	0	(17,952)	0	497,986	0	0	0	11,708	11/01/2041	1FE.....	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.2

1	2					3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
														11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31417A	LS	6	Fannie Mae AB3936	3.500%	11/01/41.....	....	09/01/2014	Paydown.....		1,294,708	1,294,708	1,327,177	1,326,127	0	(31,419)	0	(31,419)	0	1,294,708	0	0	0	29,577	11/01/2041	1FE.....
31417C	UY	9	Fannie Mae AB5998	3.500%	08/01/42.....	....	09/01/2014	Paydown.....		181,251	181,251	189,662	189,490	0	(8,240)	0	(8,240)	0	181,251	0	0	0	4,334	08/01/2042	1FE.....
31417D	ZZ	9	Fannie Mae AB7059	2.500%	11/01/42.....	....	09/01/2014	Paydown.....		500,669	500,669	512,873	512,570	0	(11,900)	0	(11,900)	0	500,669	0	0	0	8,193	11/01/2042	1FE.....
31417E	WF	4	Fannie Mae AB7845	3.000%	02/01/43.....	....	09/01/2014	Paydown.....		643,520	643,520	627,052	0	0	16,468	0	16,468	0	643,520	0	0	0	4,739	02/01/2043	1FE.....
31417E	ZA	2	Fannie Mae AB7936	3.000%	02/01/43.....	....	09/01/2014	Paydown.....		140,646	140,646	137,020	0	0	3,626	0	3,626	0	140,646	0	0	0	1,145	02/01/2043	1FE.....
31417K	LX	3	Fannie Mae AC1241	5.000%	07/01/39.....	....	09/01/2014	Paydown.....		568,994	568,994	581,085	580,705	0	(11,711)	0	(11,711)	0	568,994	0	0	0	18,846	07/01/2039	1FE.....
31418A	DB	1	Fannie Mae MA0997	3.000%	02/01/42.....	....	09/01/2014	Paydown.....		576,465	576,465	575,744	575,737	0	728	0	728	0	576,465	0	0	0	11,500	02/01/2042	1FE.....
31418A	DV	7	Fannie Mae MA1015	3.000%	03/01/42.....	....	09/01/2014	Paydown.....		893,028	893,028	891,418	891,414	0	1,614	0	1,614	0	893,028	0	0	0	17,342	03/01/2042	1FE.....
31418A	N6	1	Federal Natl Mtg Assn MA1312	2.500%	1.....	....	09/01/2014	Paydown.....		1,413,641	1,413,641	1,428,661	1,428,250	0	(14,609)	0	(14,609)	0	1,413,641	0	0	0	22,468	12/01/2042	1FE.....
31419C	2B	8	Fannie Mae AE2569	3.500%	09/01/40.....	....	09/01/2014	Paydown.....		453,741	453,741	429,955	430,677	0	23,064	0	23,064	0	453,741	0	0	0	10,514	09/01/2040	1FE.....
31419C	3V	3	Fannie Mae AE2611	3.500%	09/01/40.....	....	09/01/2014	Paydown.....		558,916	558,916	521,888	522,940	0	35,977	0	35,977	0	558,916	0	0	0	13,353	09/01/2040	1FE.....
31419C	BX	0	Fannie Mae AE1853	4.000%	08/01/40.....	....	09/01/2014	Paydown.....		292,668	292,668	288,187	288,293	0	4,376	0	4,376	0	292,668	0	0	0	7,744	08/01/2040	1FE.....
31419C	Z4	8	Fannie Mae AE2562	4.000%	09/01/40.....	....	09/01/2014	Paydown.....		561,557	561,557	552,958	553,157	0	8,400	0	8,400	0	561,557	0	0	0	15,335	09/01/2040	1FE.....
31419D	LQ	2	Fannie Mae AE3034	3.500%	09/01/40.....	....	09/01/2014	Paydown.....		693,102	693,102	653,249	654,290	0	38,812	0	38,812	0	693,102	0	0	0	16,169	09/01/2040	1FE.....
31419E	XR	5	Fannie Mae AE4287	3.500%	09/01/40.....	....	09/01/2014	Paydown.....		939,734	939,734	909,045	909,923	0	29,811	0	29,811	0	939,734	0	0	0	21,917	09/01/2040	1FE.....
31419G	YQ	1	Fannie Mae AE6118	3.500%	10/01/40.....	....	09/01/2014	Paydown.....		624,023	624,023	633,188	632,966	0	(8,943)	0	(8,943)	0	624,023	0	0	0	14,261	10/01/2040	1FE.....
31419K	KE	4	Fannie Mae AE8392	3.500%	11/01/40.....	....	09/01/2014	Paydown.....		1,922,428	1,922,428	1,912,481	1,912,659	0	9,769	0	9,769	0	1,922,428	0	0	0	46,404	11/01/2040	1FE.....
31419L	XJ	7	Fannie Mae AE9680	4.000%	12/01/40.....	....	09/01/2014	Paydown.....		666,587	666,587	649,089	650,119	0	16,467	0	16,467	0	666,587	0	0	0	18,170	12/01/2040	1FE.....
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....			....	09/01/2014	Paydown.....		0	0	115,405	111,146	0	(111,146)	0	(111,146)	0	0	0	0	0	16,547	05/15/2033	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....										55,635,932	55,635,932	56,409,895	54,176,818	0	(809,566)	0	(809,566)	0	55,635,932	0	0	0	1,602,724	XXX...	1XXX...
Bonds - Industrial and Miscellaneous																									
00111@	AA	2	AES Hawaii Inc	6.870%	06/30/22.....	....	09/30/2014	Redemption	100.0000.....	68,500	68,500	68,500	68,500	0	0	0	0	0	68,500	0	0	0	3,529	06/30/2022	5.....
00113*	AA	2	AEP Generating Company No. R-8	6.330%.....		....	09/30/2014	Redemption	100.0000.....	148,760	148,760	148,760	148,760	0	0	0	0	0	148,760	0	0	0	9,417	09/30/2037	2.....
00846U	AE	1	Agilent Technologies Inc	5.500%	09/14/.....	....	07/14/2014	Call	100.0000.....	2,000,000	2,000,000	1,993,740	1,998,016	0	600	0	600	0	1,998,616	0	1,384	1,384	203,616	09/14/2015	2FE.....
020002	AR	2	Allstate Corp	5.000%	08/15/14.....	....	08/15/2014	Maturity.....		6,000,000	6,000,000	5,955,780	5,996,557	0	3,443	0	3,443	0	6,000,000	0	0	0	300,000	08/15/2014	1FE.....
04004#	AA	2	Center Operating Company AKA Dallas Aren.....			....	09/30/2014	Redemption	100.0000.....	23,725	23,725	23,725	23,725	0	0	0	0	0	23,725	0	0	0	1,459	09/30/2023	3FE.....
115236	A@	0	Brown & Brown Inc Ser B	6.080%	07/15/1.....	....	07/15/2014	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	364,800	07/15/2014	2.....
124857	AC	7	CBS CORP	8.875%	05/15/19.....	....	09/20/2014	Call	100.0000.....	6,000,000	6,000,000	6,780,000	6,500,300	0	(56,733)	0	(56,733)	0	6,443,567	0	(443,567)	(443,567)	2,206,446	05/15/2019	2FE.....
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....			....	07/15/2014	Redemption	100.0000.....	19,333	19,333	19,333	19,333	0	0	0	0	0	19,333	0	0	0	1,094	01/15/2023	1.....
12532@	AA	8	Burlington Northern Santa Fe Railway Ser.....			....	07/15/2014	Redemption	100.0000.....	19,333	19,333	19,333	19,333	0	0	0	0	0	19,333	0	0	0	1,094	01/15/2023	1.....
12533#	AA	5	Burlington Northern Santa Fe Railway Ser.....			....	07/15/2014	Redemption	100.0000.....	28,999	28,999	28,999	28,999	0	0	0	0	0	28,999	0	0	0	1,641	01/15/2023	1.....
12533*	AA	9	Burlington Northern Santa Fe Railway Ser.....			....	07/15/2014	Redemption	100.0000.....	21,266	21,266	21,266	21,266	0	0	0	0	0	21,266	0	0	0	1,204	01/15/2023	1.....
12533@	AA	7	Burlington Northern Santa Fe Railway Ser.....			....	07/15/2014	Redemption	100.0000.....	15,466	15,466	15,466	15,466	0	0	0	0	0	15,466	0	0	0	875	01/15/2023	1.....
126408	GN	7	CSX Corp	6.250%	04/01/15.....	....	09/19/2014	Call	103.0317.....	3,435,076	3,334,000	3,297,226	3,325,116	0	5,000	0	5,000	0	3,330,116	0	104,960	104,960	201,429	04/01/2015	2FE.....
126410	LM	9	CSX Equipment Trust Cert	6.251%	01/15/.....	....	07/15/2014	Redemption	100.0000.....	234,598	234,598	234,598	234,598	0	0	0	0	0	234,598	0	0	0	14,665	01/15/2023	1FE.....
126410	LN	7	CSX Equipment Trust Cert	8.375%	10/15/.....	....	08/15/2014	Call	101.3087.....	2,659,298	2,624,945	2,624,945	2,624,945	0	0	0	0	0	2,624,945	0	34,353	34,353	183,199	10/15/2014	1FE.....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
12669E QK	5	COUNTRY HOME LOANS CL 7A1	2.399%	11/19/2033	....	09/01/2014	Paydown.....		67,708	67,708	66,608	0	0	1,100	0	1,100	0	67,708	0	0	0	864	11/19/2033	1FM....
172967 CQ	2	Citigroup Inc	5.000%	09/15/2014	....	09/15/2014	Maturity.....		5,000,000	5,000,000	4,936,500	4,993,921	0	6,079	0	6,079	0	5,000,000	0	0	0	250,000	09/15/2014	2FE....
17310R AB	5	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		11/25/2036	....	09/25/2014	Paydown.....		147,404	147,404	142,613	142,660	0	4,744	0	4,744	0	147,404	0	0	0	325	11/25/2036	1FM....
17315G AJ	7	CITIGROUP COMMERCIAL MORTGAGE SERIES 200		01/25/2037	....	09/01/2014	Paydown.....		59,761	59,761	61,255	0	0	(1,494)	0	(1,494)	0	59,761	0	0	0	598	01/25/2037	1FM....
222070 A@	3	COTY INC Series B Note RB-22	5.670%	06/16/2020	....	09/29/2014	Redemption	100.0000.....	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	668,588	06/16/2020	2.....
222862 AH	7	Coventry Health Care Inc	6.300%	08/14/2014	....	08/14/2014	Maturity.....		5,000,000	5,000,000	4,978,750	4,997,699	0	2,301	0	2,301	0	5,000,000	0	0	0	315,000	08/14/2014	2FE....
22541Q 2D	3	CS First Boston Mtg Sec Corp REMIC Ser		01/25/2034	....	09/01/2014	Paydown.....		120,046	120,046	120,533	120,523	0	(477)	0	(477)	0	120,046	0	0	0	1,961	01/25/2034	1FM....
22541S RR	1	CSFB 2004-AR7 4A1 2004-AR7	2.445%	11/25/2034	....	09/01/2014	Paydown.....		458,926	458,926	460,360	460,341	0	(1,416)	0	(1,416)	0	458,926	0	0	0	7,813	11/25/2034	1FM....
23245C AC	4	Countrywide Asset-Backed Cert Series 200		07/25/2037	....	09/25/2014	Paydown.....		1,488,364	1,488,364	1,432,162	1,416,558	0	54,578	0	54,578	0	1,488,364	0	0	0	2,563	07/25/2037	1FM....
237194 A@	4	DARDEN RESTAURANTS INC No. R-7	3.790%	08/28/2019	....	07/31/2014	Redemption	100.0000.....	8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	571,711	08/28/2019	2.....
251563 FB	3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		06/25/2034	....	09/01/2014	Paydown.....		156,254	156,254	146,976	0	0	9,278	0	9,278	0	156,254	0	0	0	2,122	06/25/2034	1FM....
26884A AS	2	ERP Operating LP	5.250%	09/15/2014	....	09/15/2014	Maturity.....		3,000,000	3,000,000	3,012,240	3,001,078	0	(1,078)	0	(1,078)	0	3,000,000	0	0	0	157,500	09/15/2014	2FE....
27004@ AA	5	EAGLES STADIUM INC Series A No. RA-17		01/15/2039	....	07/15/2014	Redemption	100.0000.....	148,815	148,815	148,815	148,815	0	0	0	0	0	148,815	0	0	0	5,377	01/15/2039	2FE....
29587# AF	3	Ernst & Young LLP Series C	7.660%	07/25/2017	....	07/25/2014	Redemption	100.0000.....	999,648	999,648	1,068,024	1,030,872	0	(8,290)	0	(8,290)	0	1,022,582	0	(22,934)	(22,934)	76,573	07/25/2017	1.....
30257F AA	1	FPL Energy National Wind 144A	6.125%	03/25/2019	....	09/25/2014	Redemption	100.0000.....	3,799	3,799	3,763	3,781	0	2	0	2	0	3,783	0	16	16	233	03/25/2019	4FE....
30257G AA	9	FPL Energy National Wind 144A	5.608%	03/10/2024	....	09/10/2014	Redemption	100.0000.....	69,509	69,509	70,034	69,836	0	(13)	0	(13)	0	69,823	0	(314)	(314)	3,898	03/10/2024	3FE....
32051D 3J	9	First Horizon Asset Sec Inc SERIES 2004-		06/25/2034	....	09/01/2014	Paydown.....		334,636	334,636	322,714	322,840	0	11,795	0	11,795	0	334,636	0	0	0	5,140	06/25/2034	1FM....
35669# AA	2	Freeport LNG Development	6.500%	06/30/2025	....	09/30/2014	Redemption	100.0000.....	65,489	65,489	65,489	65,489	0	0	0	0	0	65,489	0	0	0	3,193	06/30/2025	2FE....
36225* AA	1	GSA IRS LEASE Note A-21	5.930%	09/11/2030	....	09/11/2014	Redemption	100.0000.....	87,138	87,138	87,138	87,138	0	0	0	0	0	87,138	0	0	0	3,446	09/11/2030	1.....
36804P AF	3	GATX Financial 144A	5.697%	01/02/2025	....	07/02/2014	Redemption	100.0000.....	39,736	39,736	39,736	39,736	0	0	0	0	0	39,736	0	0	0	2,264	01/02/2025	2FE....
36877* AA	2	GENCONN ENRGY LLC No. R-28	4.730%	07/25/2041	....	07/15/2014	Redemption	100.0000.....	287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	11,260	07/25/2041	2FE....
41161P CZ	4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 200		04/19/2034	....	09/01/2014	Paydown.....		934,579	934,579	939,252	0	0	(4,673)	0	(4,673)	0	934,579	0	0	0	5,988	04/19/2034	1FM....
42208@ AA	8	Home Depot (HD Salem) Notes 2 and 5	6.....	11/30/2030	....	09/30/2014	Redemption	100.0000.....	74,894	74,894	74,894	74,894	0	0	0	0	0	74,894	0	0	0	3,122	11/30/2030	1.....
42346# AE	1	HELMERICH PAYNE	6.100%	07/21/2016	....	07/21/2014	Redemption	100.0000.....	600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	36,600	07/21/2016	2.....
43739E AJ	6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA		12/25/2034	....	09/25/2014	Paydown.....		706,005	706,005	649,314	335,227	0	56,392	0	56,392	0	706,005	0	0	0	3,685	12/25/2034	1FM....
43739E BJ	5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA		07/25/2035	....	09/25/2014	Paydown.....		367,971	367,971	328,568	272,878	0	39,054	0	39,054	0	367,971	0	0	0	960	07/25/2035	1FM....
44416* AB	2	HUDSON TRANS LLC	4.420%	05/31/2033	....	08/31/2014	Redemption	100.0000.....	17,000	17,000	17,000	0	0	0	0	0	0	17,000	0	0	0	376	05/31/2033	2Z.....
49228R AC	7	Kern River Funding Corp 144A	6.676%	07/31/2016	....	09/30/2014	Redemption	100.0000.....	88,216	88,216	89,162	88,473	0	(52)	0	(52)	0	88,420	0	(205)	(205)	3,926	07/31/2016	1FE....
49306C AH	4	Key Bank NA	5.800%	07/01/2014	....	07/01/2014	Maturity.....		5,000,000	5,000,000	5,028,400	5,001,848	0	(1,848)	0	(1,848)	0	5,000,000	0	0	0	290,000	07/01/2014	2FE....
50180L AE	0	Lehman UBS Comm Mtg Trust REMIC Ser	20.....	04/15/2041	....	09/25/2014	Greenwich Capital.....		8,763,750	9,000,000	7,076,991	7,958,232	0	150,850	0	150,850	0	8,109,082	0	654,668	654,668	450,685	04/15/2041	1FM....
52467@ AJ	4	Stop & Shop	7.539%	11/15/2026	....	09/15/2014	Redemption	100.0000.....	34,246	34,246	34,600	34,490	0	(10)	0	(10)	0	34,479	0	(233)	(233)	1,709	11/15/2026	2FE....
53117C AH	5	Liberty Property Trust	5.650%	08/15/2014	....	08/15/2014	Maturity.....		8,000,000	8,000,000	7,969,680	7,997,591	0	2,409	0	2,409	0	8,000,000	0	0	0	452,000	08/15/2014	2FE....

QE05.3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
571748 AM 4	Marsh & McLennan	5.375%	07/15/14.....	.....	07/15/2014	Maturity.....	.....	.....10,000,000	10,000,000	9,985,760	9,999,028	0	972	0	972	0	10,000,000	0	0	0	537,500	07/15/2014	2FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200			.....	09/01/2014	Paydown.....	.....	.....376,899	376,899	394,802	394,601	0	(17,702)	0	(17,702)	0	376,899	0	0	0	14,644	03/25/2033	1FM.....
608190 AH 7	Mohawk Industries Inc	6.125%	01/15/16.....	.....	08/15/2014	Call 107.7250	.....	.....1,196,825	1,111,000	1,109,920	1,110,740	0	76	0	76	0	1,110,816	0	86,008	86,008	73,719	01/15/2016	2FE.....
61913P AR 3	MORTGAGEIT TRUST SERIES 20051 CLASS 2A....			.....	09/01/2014	Paydown.....	.....	.....373,649	373,649	363,496	363,781	0	9,868	0	9,868	0	373,649	0	0	0	3,153	02/25/2035	1FM.....
620076 AZ 2	Motorola Inc	6.000%	11/15/17.....	.....	09/11/2014	Call 100.0000	.....	.....3,000,000	3,000,000	3,290,160	3,179,361	0	(30,023)	0	(30,023)	0	3,149,338	0	(149,338)	(149,338)	571,450	11/15/2017	2FE.....
64079* AB 8	Neptune Regional Transmission	6.210%	0.....	.....	09/30/2014	Redemption 100.0000	.....	.....45,715	45,715	45,715	45,715	0	0	0	0	0	45,715	0	0	0	2,129	06/30/2027	2FE.....
693659 AC 8	PVNGS II Funding Arizona Public Service.....			.....	07/01/2014	Redemption 100.0000	.....	.....(760)	(760)	(821)	(650)	0	(114)	0	(114)	0	(764)	0	4	4	1,160	12/30/2015	1FE.....
74340X AM 3	Prologis Trust	6.625%	05/15/18.....	.....	07/03/2014	Call 100.0000	.....	.....2,500,000	2,500,000	2,494,150	2,497,007	0	303	0	303	0	2,497,310	0	2,690	2,690	559,940	05/15/2018	2FE.....
74986@ AC 5	RREEF America REIT II Inc	5.290%	10/15.....	.....	09/29/2014	Redemption 100.0000	.....	.....3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	158,059	10/15/2014	1.....
771196 AS 1	ROCHE HLDGS INC	6.000%	03/01/19.....	.....	08/29/2014	Call 116.4350	.....	.....1,876,932	1,612,000	1,586,659	1,597,039	0	1,643	0	1,643	0	1,598,682	0	278,250	278,250	96,183	03/01/2019	1FE.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS			.....	09/01/2014	Paydown.....	.....	.....111,026	111,026	99,579	0	0	11,446	0	11,446	0	111,026	0	0	0	1,593	04/25/2043	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS			.....	09/01/2014	Paydown.....	.....	.....134,997	134,997	126,819	110,498	0	8,032	0	8,032	0	134,997	0	0	0	2,518	05/25/2043	1FM.....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS			.....	09/01/2014	Paydown.....	.....	.....386,132	386,132	366,102	366,828	0	19,304	0	19,304	0	386,132	0	0	0	7,839	07/25/2042	1FM.....
84474Y AA 4	SW AIRLINES 07-1 TRUST	6.150%	08/01/22.....	.....	08/01/2014	Redemption 100.0000	.....	.....124,243	124,243	109,777	113,725	0	691	0	691	0	114,416	0	9,827	9,827	7,641	08/01/2022	1FE.....
848609 AA 1	SPIRITS NEWCO No. R-43	5.300%	06/30/36.....	.....	09/30/2014	Redemption 100.0000	.....	.....18,057	18,057	18,057	0	0	0	0	0	0	18,057	0	0	0	597	03/31/2033	2FE.....
87305N AV 0	TTX Ser 2004-A1	5.453%	01/02/22.....	.....	07/02/2014	Redemption 100.0000	.....	.....686	686	686	686	0	0	0	0	0	686	0	0	0	37	01/02/2022	1.....
88031V AA 7	Tenaska Gateway Partners 144A	6.052%	1.....	.....	09/30/2014	Redemption 100.0000	.....	.....86,454	86,454	86,454	86,454	0	0	0	0	0	86,454	0	0	0	3,924	12/30/2023	2FE.....
880394 AB 7	Pactiv Corp	7.950%	12/15/25.....	.....	07/15/2014	Credit Suisse.....	.....	.....6,195,625	5,750,000	6,258,358	6,140,839	0	(11,612)	0	(11,612)	0	6,129,227	0	66,398	66,398	270,466	12/15/2025	5FE.....
88319Q G5 6	Textron Financial Corp	5.125%	08/15/14.....	.....	08/15/2014	Maturity.....	.....	.....3,000,000	3,000,000	2,987,550	2,999,021	0	979	0	979	0	3,000,000	0	0	0	153,750	08/15/2014	2FE.....
89838@ AB 5	James Campbell Company LLC Series B	5.....		.....	09/30/2014	Maturity.....	.....	.....9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	376,650	09/30/2014	2.....
90327Q CS 6	USAA CAPITAL CORP	3.500%	07/17/14.....	.....	07/17/2014	Maturity.....	.....	.....250,000	250,000	249,303	249,926	0	74	0	74	0	250,000	0	0	0	6,976	07/17/2014	1FE.....
90783W AA 1	UNP RR CO 2006 PASS TRST	5.866%	07/02.....	.....	07/02/2014	Redemption 100.0000	.....	.....134,697	134,697	132,866	133,312	0	67	0	67	0	133,379	0	1,319	1,319	7,901	07/02/2030	1FE.....
92890M AA 9	WEA FINANCE/WT FIN AUST	3.375%	10/03/2.....	.....	07/23/2014	Call 100.0000	.....	.....5,000,000	5,000,000	4,938,100	4,944,699	0	3,033	0	3,033	0	4,947,732	0	52,268	52,268	392,575	10/03/2022	1FE.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer	0.445%	.....	.....	09/25/2014	Paydown.....	.....	.....315,566	315,566	299,689	0	0	15,877	0	15,877	0	315,566	0	0	0	353	10/25/2045	1FM.....
92928Q AA 6	WEA Finance LLC 144A	7.125%	04/15/18.....	.....	07/23/2014	Call 110.0000	.....	.....5,500,000	5,000,000	4,961,000	4,979,865	0	2,281	0	2,281	0	4,982,147	0	517,853	517,853	751,925	04/15/2018	1FE.....
92933W AB 4	WEA FINANCE/WT FIN AUST	6.750%	09/02/1.....	.....	07/23/2014	Call 100.0000	.....	.....5,000,000	5,000,000	4,934,800	4,957,747	0	3,451	0	3,451	0	4,961,198	0	38,802	38,802	1,389,200	09/02/2019	1FE.....
94973V AK 3	WellPoint Inc	5.250%	01/15/16.....	.....	09/11/2014	Call 106.4940	.....	.....5,324,700	5,000,000	4,981,500	4,995,425	0	1,510	0	1,510	0	4,996,935	0	327,765	327,765	303,333	01/15/2016	2FE.....
94983E AH 6	WFMBS 2005-AR12 2A5 SERIES 2005-AR12 2A5....			.....	09/01/2014	Paydown.....	.....	.....229,697	229,697	231,491	231,480	0	(1,783)	0	(1,783)	0	229,697	0	0	0	4,050	06/25/2035	1FM.....
146900 AG 0	CASCADES INC	7.750%	12/15/17.....	A.....	07/21/2014	Call 103.8750	.....	.....1,812,619	1,745,000	1,736,275	1,738,377	0	809	0	809	0	1,739,185	0	73,433	73,433	81,143	12/15/2017	3FE.....
***** ** *	SCHAHIN II FINAN CO SPV	5.875%	09/25/2.....	F...	09/25/2014	Redemption 100.0000	.....	.....221,173	221,173	196,012	0	0	751	0	751	0	196,763	0	24,410	24,410	6,168	09/25/2023	2FE.....
03512T AA 9	ANGLOGOLD HOLDINGS PLC	5.375%	04/15/20....	F...	09/15/2014	Goldman Sachs & Company.....	.....	.....4,985,750	4,900,000	4,956,742	4,943,123	0	(4,211)	0	(4,211)	0	4,938,913	0	46,837	46,837	243,622	04/15/2020	3FE.....
67576G AA 5	ODBRCHT OFFSHRE DRLL FIN	6.750%	10/01/....	F...	09/01/2014	Redemption 100.0000	.....	.....157,500	157,500	157,862	157,857	0	(22)	0	(22)	0	157,835	0	(335)	(335)	8,002	10/01/2022	2FE.....
81775# AB 5	SES Global Series B	5.830%	09/30/15.....	F...	09/30/2014	Redemption 100.0000	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,300	09/30/2015	2.....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2				3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
98372P AF 5	XL Capital Ltd	5.250%	09/15/14.....	F...	09/15/2014	Maturity.....			4,000,000	4,000,000	3,982,360	3,998,465	0	1,535	0	1,535	0	4,000,000	0	0	0	210,000	09/15/2014	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....									167,154,025	165,480,395	164,572,060	162,912,378	0	288,776	0	288,776	0	165,449,704	0	..1,704,319	..1,704,319	13,140,448	XXX...	..XXX...
8399997. Total Bonds - Part 4.....									225,641,508	223,967,878	224,620,720	220,696,675	0	...(1,276,718)	0	...(1,276,718)	0	223,937,187	0	..1,704,319	..1,704,319	14,947,942	XXX...	..XXX...
8399999. Total Bonds.....									225,641,508	223,967,878	224,620,720	220,696,675	0	...(1,276,718)	0	...(1,276,718)	0	223,937,187	0	..1,704,319	..1,704,319	14,947,942	XXX...	..XXX...
Common Stocks - Industrial and Miscellaneous																								
817270 33 3	Sentinel Group Fds Inc Total Return Bond.....	.....	08/26/2014	Distribution.....	.....	933,709.150	10,252,127	XXX.....	9,399,321	9,687,384	(454,562)	0	0	0	(454,562)	0	9,399,321	0	852,806	852,806	166,500	XXX...	L.....	
817270 34 1	Sentinel Group Fds Inc Total Return Bond.....	.....	08/26/2014	Distribution.....	.....	918,984.610	10,053,692	XXX.....	9,240,585	9,547,758	(429,455)	0	0	0	(429,455)	0	9,240,585	0	813,107	813,107	122,282	XXX...	L.....	
817270 35 8	Sentinel Group Fds Inc Total Return Bond.....	.....	08/26/2014	Distribution.....	.....	929,498.870	10,196,603	XXX.....	9,354,701	9,650,723	(454,468)	0	0	0	(454,468)	0	9,354,701	0	841,902	841,902	158,446	XXX...	L.....	
9099999. Total Common Stocks - Industrial and Miscellaneous.....									30,502,422	XXX.....	27,994,607	28,885,865	...(1,338,485)	0	0	...(1,338,485)	0	27,994,607	0	2,507,815	2,507,815	447,228	XXX...	..XXX...
9799997 Total Common Stocks - Part 4.....									30,502,422	XXX.....	27,994,607	28,885,865	...(1,338,485)	0	0	...(1,338,485)	0	27,994,607	0	2,507,815	2,507,815	447,228	XXX...	..XXX...
9799999. Total Common Stocks.....									30,502,422	XXX.....	27,994,607	28,885,865	...(1,338,485)	0	0	...(1,338,485)	0	27,994,607	0	2,507,815	2,507,815	447,228	XXX...	..XXX...
9899999. Total Preferred and Common Stocks.....									30,502,422	XXX.....	27,994,607	28,885,865	...(1,338,485)	0	0	...(1,338,485)	0	27,994,607	0	2,507,815	2,507,815	447,228	XXX...	..XXX...
9999999. Total Bonds, Preferred and Common Stocks.....									256,143,930	XXX.....	252,615,327	249,582,540	...(1,338,485)	...(1,276,718)	0	...(2,615,203)	0	251,931,794	0	4,212,134	4,212,134	15,395,170	XXX...	..XXX...

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
QE06	Russell 2000 OTC Call Option 9RG000IU RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.03/28/2014	.06/27/2014	6,807	0	1,152.0000	0	510,525	0	118,119	118,119	(392,406)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HA RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.10/07/2013	.10/07/2014	6,624	0	1,066.0000	537,339	0	0	242,854	242,854	(643,585)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HC RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	6,136	0	1,090.0000	503,152	0	0	109,575	109,575	(613,024)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HE RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/21/2013	.10/21/2014	4,063	0	1,112.0000	306,919	0	0	168,410	168,410	(254,898)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HG RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/28/2013	.10/28/2014	5,805	0	1,118.0000	439,613	0	0	267,517	267,517	(323,636)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HI RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.11/07/2013	.11/07/2014	5,458	0	1,079.0000	427,471	0	0	179,596	179,596	(524,860)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HK RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/14/2013	.11/14/2014	5,758	0	1,111.0000	447,972	0	0	79,891	79,891	(539,041)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HM RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	3,653	0	1,120.0000	289,171	0	0	42,411	42,411	(334,748)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HO RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/27/2013	.11/28/2014	5,686	0	1,141.0000	452,947	0	0	295,242	295,242	(157,705)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HQ RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/06/2013	.12/05/2014	4,393	0	1,131.0000	364,619	0	0	253,406	253,406	(181,122)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HS RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	6,567	0	1,107.0000	525,360	0	0	457,935	457,935	(294,263)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HU RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.12/20/2013	.12/19/2014	4,126	0	1,146.0000	343,902	0	0	225,283	225,283	(153,904)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HW RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.12/27/2013	.12/26/2014	4,556	0	1,161.0000	396,372	0	0	21,380	21,380	(370,640)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HY RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/07/2014	.01/07/2015	3,758	0	1,158.0000	0	281,850	0	24,966	24,966	(256,884)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IA RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/14/2014	.01/14/2015	4,641	0	1,163.0000	0	371,280	0	242,667	242,667	(128,613)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IC RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.01/21/2014	.01/21/2015	2,126	0	1,176.0000	0	176,968	0	9,428	9,428	(167,540)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IE RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/28/2014	.01/28/2015	4,481	0	1,138.0000	0	285,619	0	286,641	286,641	1,022	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IG RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/07/2014	.02/06/2015	3,170	0	1,117.0000	0	265,075	0	237,015	237,015	(28,060)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000II RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.02/14/2014	.02/13/2015	5,935	0	1,149.0000	0	445,125	0	79,528	79,528	(365,597)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IM RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/28/2014	.02/20/2015	4,810	0	1,149.0000	0	396,055	0	257,532	257,532	(138,524)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IK RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.02/21/2014	.02/20/2015	2,645	0	1,165.0000	0	216,255	0	154,395	154,395	(61,860)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/07/2014	.03/06/2015	4,978	0	1,203.0000	0	428,307	0	17,385	17,385	(410,922)	0	0	0	0	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000IQ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/14/2014	.03/13/2015	5,824	0	1,181.0000	0	517,404	0	43,882	.....	.....43,882	(473,522)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IS RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.03/21/2014	.03/20/2015	4,976	0	1,194.0000	0	421,169	0	269,874	.....	.....269,874	(151,295)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IW RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.04/07/2014	.04/07/2015	5,388	0	1,136.0000	0	458,950	0	422,160	.....	.....422,160	(36,790)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IY RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.04/14/2014	.04/14/2015	6,922	0	1,115.0000	0	595,984	0	609,386	.....	.....609,386	13,402	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JQ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.04/21/2014	.04/21/2015	4,114	0	1,142.0000	0	347,962	0	99,142	.....	.....99,142	(248,821)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JC RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	6,437	0	1,117.0000	0	538,777	0	237,405	.....	.....237,405	(301,372)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JE RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.05/07/2014	.05/07/2015	6,720	0	1,109.0000	0	544,589	0	285,444	.....	.....285,444	(259,145)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JG RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	7,315	0	1,103.0000	0	565,669	0	710,489	.....	.....710,489	144,820	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JI RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	.05/21/2014	.05/21/2015	4,304	0	1,104.0000	0	365,840	0	199,495	.....	.....199,495	(166,345)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JK RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.05/28/2014	.05/28/2015	6,396	0	1,137.0000	0	479,700	0	195,682	.....	.....195,682	(284,018)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JM RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	5,398	0	1,165.0000	0	426,442	0	401,730	.....	.....401,730	(24,712)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	6,442	0	1,163.0000	0	527,278	0	140,663	.....	.....140,663	(386,615)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JQ RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.06/20/2014	.06/19/2015	4,477	0	1,188.0000	0	335,775	0	303,254	.....	.....303,254	(32,521)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JS RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/27/2014	.06/26/2015	7,087	0	1,190.0000	0	580,496	0	105,266	.....	.....105,266	(475,230)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JU RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.07/07/2014	.07/07/2015	4,643	0	1,187.0000	0	269,990	0	324,092	.....	.....324,092	54,101	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JW RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.07/14/2014	.07/14/2015	7,601	0	1,166.0000	0	646,769	0	592,725	.....	.....592,725	(54,044)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JY RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	5,180	0	1,147.0000	0	422,895	0	167,638	.....	.....167,638	(255,257)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KA RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.07/28/2014	.07/28/2015	6,740	0	1,140.0000	0	569,530	0	244,600	.....	.....244,600	(324,930)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KC RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.08/07/2014	.08/07/2015	8,029	0	1,120.0000	0	692,903	0	376,710	.....	.....376,710	(316,193)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KE RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.08/14/2014	.08/14/2015	7,609	0	1,143.0000	0	648,972	0	278,249	.....	.....278,249	(370,723)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KG RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.08/21/2014	.08/21/2015	3,957	0	1,160.0000	0	336,464	0	120,426	.....	.....120,426	(216,038)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KI RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	.08/28/2014	.08/28/2015	8,225	0	1,166.0000	0	699,125	0	235,996	.....	.....235,996	(463,129)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KK RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.09/05/2014	.09/04/2015	3,931	0	1,170.0000	0	335,314	0	110,737	.....	.....110,737	(224,577)	0	0	0	0	.....	0001.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000KO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/19/2014	.09/21/2015	3,758	0	1,147,0000	0	319,543	148,387	.....	.....148,387	(171,156)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KQ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	6,468	0	1,119,0000	0	561,099	345,917	.....	.....345,917	(215,182)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837IA SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.07/21/2014	.07/21/2015	23,794	0	1,974,0000	0	1,193,745	1,087,621	.....	.....1,087,621	(106,124)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837IH SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/12/2014	.09/14/2015	2,171	0	1,986,0000	0	121,728	115,964	.....	.....115,964	(5,764)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9RG000KM SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/12/2014	.12/12/2014	5,678	0	1,161,0000	0	485,015	187,017	.....	.....187,017	(297,997)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/07/2013	.10/07/2014	9,850	0	1,676,0000	1,002,139	0	2,920,355	.....	.....2,920,355	936,268	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LU SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.10/07/2013	.10/07/2014	12,105	0	1,676,0000	1,231,563	0	3,605,890	.....	.....3,605,890	1,195,135	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LY SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	13,461	0	1,710,0000	1,198,029	0	3,523,115	.....	.....3,523,115	1,147,680	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	8,789	0	1,710,0000	782,221	0	2,300,323	.....	.....2,300,323	749,347	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	43,464	0	1,745,0000	4,000,427	0	9,848,866	.....	.....9,848,866	3,295,631	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ME SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	26,085	0	1,745,0000	2,400,863	0	5,910,815	.....	.....5,910,815	1,977,879	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	45,304	0	1,745,0000	4,169,780	0	10,265,807	.....	.....10,265,807	3,435,148	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	38,821	0	1,745,0000	3,573,085	0	8,796,771	.....	.....8,796,771	2,943,578	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	27,421	0	1,745,0000	2,523,829	0	6,213,551	.....	.....6,213,551	2,079,180	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	21,632	0	1,745,0000	1,991,009	0	4,901,773	.....	.....4,901,773	1,640,233	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	9,520	0	1,745,0000	876,221	0	2,157,215	.....	.....2,157,215	721,848	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	7,073	0	1,745,0000	650,999	0	1,602,729	.....	.....1,602,729	536,306	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/28/2013	.10/28/2014	14,942	0	1,762,0000	1,429,949	0	3,142,249	.....	.....3,142,249	1,017,462	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MU SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/07/2013	.11/07/2014	8,969	0	1,747,0000	861,831	0	2,017,610	.....	.....2,017,610	649,384	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.11/07/2013	.11/07/2014	12,827	0	1,747,0000	1,232,546	0	2,898,166	.....	.....2,898,166	921,496	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/14/2013	.11/14/2014	10,214	0	1,791,0000	998,623	0	1,882,073	.....	.....1,882,073	610,469	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NA SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.11/14/2013	.11/14/2014	11,499	0	1,791,0000	1,134,491	0	2,147,021	.....	.....2,147,021	729,054	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834NK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	34,552	0	1,796.0000	3,390,588	0	0	6,249,645	.....	.....6,249,645	2,055,370	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	24,462	0	1,796.0000	2,424,918	0	0	4,454,718	.....	.....4,454,718	1,472,456	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	38,004	0	1,796.0000	3,729,333	0	0	6,874,031	.....	.....6,874,031	2,260,716	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	33,594	0	1,796.0000	3,330,173	0	0	6,076,365	.....	.....6,076,365	1,998,382	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	18,855	0	1,796.0000	1,869,096	0	0	3,433,640	.....	.....3,433,640	1,134,950	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.11/21/2013	.11/21/2014	9,967	0	1,796.0000	984,441	0	0	1,798,620	.....	.....1,798,620	580,280	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	36,757	0	1,796.0000	3,606,964	0	0	6,648,478	.....	.....6,648,478	2,186,537	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	8,102	0	1,796.0000	803,151	0	0	1,465,461	.....	.....1,465,461	481,958	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.11/27/2013	.11/28/2014	19,748	0	1,807.0000	1,939,451	0	0	3,385,801	.....	.....3,385,801	1,103,055	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NU SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/06/2013	.12/05/2014	17,262	0	1,805.0000	1,726,200	0	0	3,000,907	.....	.....3,000,907	953,233	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NW SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	10,843	0	1,775.0000	1,084,300	0	0	2,190,650	.....	.....2,190,650	691,955	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	13,096	0	1,775.0000	1,309,600	0	0	2,645,832	.....	.....2,645,832	835,732	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OG SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,485	0	1,818.0000	3,748,500	0	0	6,153,259	.....	.....6,153,259	1,908,940	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OE SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	23,912	0	1,818.0000	2,369,679	0	0	3,967,387	.....	.....3,967,387	1,269,404	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OO SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	27,965	0	1,818.0000	2,796,500	0	0	4,590,527	.....	.....4,590,527	1,424,130	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OA SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	10,493	0	1,818.0000	1,039,856	0	0	1,740,958	.....	.....1,740,958	557,036	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OI SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	32,778	0	1,818.0000	3,277,800	0	0	5,380,593	.....	.....5,380,593	1,669,234	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OK SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,045	0	1,818.0000	3,704,500	0	0	6,081,032	.....	.....6,081,032	1,886,533	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	8,249	0	1,818.0000	817,476	0	0	1,368,642	.....	.....1,368,642	437,910	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OM SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	30,578	0	1,818.0000	3,057,800	0	0	5,019,457	.....	.....5,019,457	1,557,198	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.12/27/2013	.12/26/2014	20,349	0	1,841.0000	1,872,108	0	0	2,968,682	.....	.....2,968,682	916,227	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	.01/07/2014	.01/07/2015	16,274	0	1,926.0000	0	1,546,030	0	2,463,518	.....	.....2,463,518	917,488	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834OU SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86..	.01/14/2014	.01/14/2015	16,113	0	1,839.0000	0	1,611,300	0	2,431,652	2,431,652	820,352	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834OW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	13,478	0	1,844.0000	0	1,310,870	0	2,004,678	2,004,678	693,808	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834OY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	24,254	0	1,844.0000	0	2,358,944	0	3,607,469	3,607,469	1,248,525	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PI SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	15,647	0	1,844.0000	0	1,521,827	0	2,332,106	2,332,106	810,279	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	29,369	0	1,844.0000	0	2,856,429	0	4,368,260	4,368,260	1,511,831	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PA SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	29,944	0	1,844.0000	0	2,912,353	0	4,463,001	4,463,001	1,550,647	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PE SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	35,644	0	1,844.0000	0	3,466,735	0	5,312,557	5,312,557	1,845,821	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	46,025	0	1,844.0000	0	4,476,392	0	6,845,624	6,845,624	2,369,233	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	8,474	0	1,793.0000	0	850,366	0	1,638,281	1,638,281	787,915	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	10,856	0	1,793.0000	0	1,089,400	0	2,098,794	2,098,794	1,009,394	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PO SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	6,233	0	1,797.0000	0	646,300	0	1,184,512	1,184,512	538,212	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PQ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	12,827	0	1,797.0000	0	1,330,032	0	2,437,628	2,437,628	1,107,596	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	10,399	0	1,839.0000	0	998,200	0	1,636,242	1,636,242	638,042	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	8,398	0	1,839.0000	0	806,124	0	1,321,392	1,321,392	515,268	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	21,321	0	1,836.0000	0	2,033,384	0	3,424,120	3,424,120	1,390,736	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	11,769	0	1,836.0000	0	1,122,410	0	1,890,083	1,890,083	767,674	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834PY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	17,912	0	1,836.0000	0	1,708,267	0	2,876,640	2,876,640	1,168,372	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	19,774	0	1,836.0000	0	1,885,846	0	3,175,674	3,175,674	1,289,828	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	26,489	0	1,836.0000	0	2,526,256	0	4,254,093	4,254,093	1,727,837	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	28,732	0	1,836.0000	0	2,740,171	0	4,614,315	4,614,315	1,874,144	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	19,567	0	1,836.0000	0	1,866,105	0	3,142,430	3,142,430	1,276,325	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834QM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	17,879	0	1,836.0000	0	1,705,120	0	2,871,340	2,871,340	1,166,220	0	0	0	0	0	0001.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834QC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	...29,675	0	...1,836.0000	0	...2,830,105	0	...4,765,760	.....	...4,765,760	...1,935,655	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	6,007	0	...1,839.0000	0	...576,672	0	...869,061	.....	...869,061	...292,389	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	...15,784	0	...1,839.0000	0	...1,515,264	0	...2,283,545	.....	...2,283,545	...768,281	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/07/2014	.03/06/2015	5,926	0	...1,878.0000	0	...595,444	0	...776,893	.....	...776,893	...181,449	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/07/2014	.03/06/2015	...10,665	0	...1,878.0000	0	...1,071,619	0	...1,398,172	.....	...1,398,172	...326,553	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	...14,562	0	...1,841.0000	0	...1,496,537	0	...2,340,340	.....	...2,340,340	...843,803	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	8,299	0	...1,841.0000	0	...852,888	0	...1,333,778	.....	...1,333,778	...480,890	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...18,076	0	...1,867.0000	0	...1,807,600	0	...2,577,261	.....	...2,577,261	...769,661	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...33,640	0	...1,867.0000	0	...3,364,000	0	...4,796,362	.....	...4,796,362	...1,432,362	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...28,090	0	...1,867.0000	0	...2,809,000	0	...4,005,048	.....	...4,005,048	...1,196,048	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RM SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	...28,165	0	...1,867.0000	0	...2,784,392	0	...4,059,702	.....	...4,059,702	...1,275,310	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...34,749	0	...1,867.0000	0	...3,474,900	0	...4,954,483	.....	...4,954,483	...1,479,583	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RO SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	...27,249	0	...1,867.0000	0	...2,693,836	0	...3,927,670	.....	...3,927,670	...1,233,834	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...41,173	0	...1,867.0000	0	...4,117,300	0	...5,870,411	.....	...5,870,411	...1,753,111	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...11,813	0	...1,867.0000	0	...1,181,300	0	...1,684,287	.....	...1,684,287	...502,987	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	...19,950	0	...1,858.0000	0	...1,995,000	0	...3,005,090	.....	...3,005,090	...1,010,090	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	6,234	0	...1,858.0000	0	...623,400	0	...939,034	.....	...939,034	...315,634	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RU SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	8,661	0	...1,845.0000	0	...866,100	0	...1,407,325	.....	...1,407,325	...541,225	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	...14,032	0	...1,845.0000	0	...1,403,200	0	...2,280,059	.....	...2,280,059	...876,859	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RY SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	6,309	0	...1,831.0000	0	...621,437	0	...1,107,830	.....	...1,107,830	...486,393	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SA SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	...18,824	0	...1,831.0000	0	...1,854,164	0	...3,305,403	.....	...3,305,403	...1,451,239	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...28,442	0	...1,872.0000	0	...2,778,215	0	...4,108,105	.....	...4,108,105	...1,329,891	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...25,520	0	...1,872.0000	0	...2,492,794	0	...3,686,058	.....	...3,686,058	...1,193,264	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834SE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	15,054	0	1,872.0000	0	1,470,475	0	2,174,370	.....	.....2,174,370	703,895	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.04/21/2014	.04/21/2015	11,657	0	1,872.0000	0	1,118,489	0	1,695,174	.....	.....1,695,174	576,685	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	31,781	0	1,872.0000	0	3,104,368	0	4,590,384	.....	.....4,590,384	1,486,016	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...25,477	0	1,872.0000	0	2,488,593	0	3,679,847	.....	.....3,679,847	1,191,253	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...30,269	0	1,872.0000	0	2,956,676	0	4,371,994	.....	.....4,371,994	1,415,318	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...33,763	0	1,872.0000	0	3,297,970	0	4,876,660	.....	.....4,876,660	1,578,690	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...34,820	0	1,872.0000	0	3,401,218	0	5,029,331	.....	.....5,029,331	1,628,113	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/28/2014	.04/28/2015	...5,494	0	1,869.0000	0	549,400	0	809,620	.....	.....809,620	260,220	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SW SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	...18,840	0	1,869.0000	0	1,806,379	0	2,806,740	.....	.....2,806,740	1,000,361	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TA SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	...12,331	0	1,878.0000	0	1,181,186	0	1,750,210	.....	.....1,750,210	569,024	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	6,522	0	1,878.0000	0	624,742	0	925,705	.....	.....925,705	300,963	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	...5,676	0	1,889.0000	0	535,985	0	772,219	.....	.....772,219	236,234	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TE SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	...17,612	0	1,889.0000	0	1,663,101	0	2,396,109	.....	.....2,396,109	733,008	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...20,418	0	1,888.0000	0	1,939,710	0	2,814,065	.....	.....2,814,065	874,355	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...27,590	0	1,888.0000	0	2,621,050	0	3,802,530	.....	.....3,802,530	1,181,480	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...9,719	0	1,888.0000	0	923,305	0	1,339,499	.....	.....1,339,499	416,194	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TG SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/21/2014	.05/21/2015	...11,981	0	1,888.0000	0	1,099,377	0	1,647,430	.....	.....1,647,430	548,053	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...35,413	0	1,888.0000	0	3,364,235	0	4,880,718	.....	.....4,880,718	1,516,483	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...38,877	0	1,888.0000	0	3,693,315	0	5,358,136	.....	.....5,358,136	1,664,821	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...35,381	0	1,888.0000	0	3,361,195	0	4,876,307	.....	.....4,876,307	1,515,112	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...31,181	0	1,888.0000	0	2,962,195	0	4,297,452	.....	.....4,297,452	1,335,257	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	...15,572	0	1,910.0000	0	1,479,340	0	1,935,611	.....	.....1,935,611	456,271	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834UK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	5,734	0	1,910.0000	0	544,730	0	712,740	.....	.....712,740	168,010	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UO SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	8,233	0	1,949.0000	0	779,994	0	828,147	.....	.....828,147	48,152	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UQ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	11,398	0	1,949.0000	0	1,079,847	0	1,146,510	.....	.....1,146,510	66,663	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834US SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.06/13/2014	.06/12/2015	5,423	0	1,936.0000	0	525,814	0	597,179	.....	.....597,179	71,364	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UU SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	17,519	0	1,936.0000	0	1,698,642	0	1,950,304	.....	.....1,950,304	251,662	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	23,282	0	1,901.0000	0	2,211,790	0	2,220,033	.....	.....2,220,033	8,243	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	42,285	0	1,901.0000	0	3,962,355	0	4,032,047	.....	.....4,032,047	69,692	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UI SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	17,322	0	1,901.0000	0	1,653,285	0	1,666,827	.....	.....1,666,827	13,542	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UG SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	32,351	0	1,901.0000	0	3,027,840	0	3,113,007	.....	.....3,113,007	85,167	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TW SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.06/20/2014	.06/19/2015	8,966	0	1,963.0000	0	1,017,355	0	853,592	.....	.....853,592	(163,763)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	.06/20/2014	.06/19/2015	10,851	0	1,963.0000	0	1,029,420	0	1,033,050	.....	.....1,033,050	3,630	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UE SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/22/2014	.06/19/2015	30,058	0	1,963.0000	0	2,701,610	0	2,866,152	.....	.....2,866,152	164,542	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	1,982	0	1,963.0000	0	188,290	0	188,992	.....	.....188,992	702	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	6,113	0	1,963.0000	0	580,735	0	588,230	.....	.....588,230	7,495	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VE SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	28,672	0	1,963.0000	0	2,723,840	0	2,758,992	.....	.....2,758,992	35,152	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UW SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,665	0	1,963.0000	0	253,175	0	254,119	.....	.....254,119	944	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,012	0	1,963.0000	0	191,140	0	191,852	.....	.....191,852	712	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VK SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/07/2014	.07/07/2015	6,098	0	1,978.0000	0	588,518	0	552,512	.....	.....552,512	(36,006)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VM SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/07/2014	.07/07/2015	11,640	0	1,978.0000	0	1,121,048	0	1,054,647	.....	.....1,054,647	(66,402)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.07/14/2014	.07/14/2015	7,344	0	1,977.0000	0	702,013	0	684,104	.....	.....684,104	(17,909)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.07/14/2014	.07/14/2015	20,899	0	1,977.0000	0	1,997,735	0	1,946,772	.....	.....1,946,772	(50,964)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	8,082	0	1,974.0000	0	789,531	0	772,851	.....	.....772,851	(16,680)	0	0	0	0	.....	0001.....

QE06.7

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834VW SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/21/2014	.07/21/2015	8,730	0	1,974.0000	0	852,834	834,816	.....	.....834,816	(18,017)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.07/21/2014	.07/21/2015	23,196	0	1,974.0000	0	2,203,620	2,223,294	.....	.....2,223,294	19,674	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WG SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	29,038	0	1,974.0000	0	2,831,205	2,813,707	.....	.....2,813,707	(17,498)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VS SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/21/2014	.07/21/2015	11,223	0	1,974.0000	0	1,096,375	1,073,212	.....	.....1,073,212	(23,163)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VU SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/21/2014	.07/21/2015	10,772	0	1,974.0000	0	1,052,317	1,030,085	.....	.....1,030,085	(22,232)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WI SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	32,580	0	1,974.0000	0	3,176,550	3,156,918	.....	.....3,156,918	(19,632)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/21/2014	.07/21/2015	45,520	0	1,974.0000	0	4,446,849	4,352,902	.....	.....4,352,902	(93,947)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.07/21/2014	.07/21/2015	24,138	0	1,974.0000	0	2,293,110	2,313,583	.....	.....2,313,583	20,473	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WK SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	9,819	0	1,979.0000	0	932,805	928,999	.....	.....928,999	(3,806)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WM SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	7,474	0	1,979.0000	0	710,030	707,133	.....	.....707,133	(2,897)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WO SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	17,030	0	1,979.0000	0	1,617,850	1,611,249	.....	.....1,611,249	(6,601)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WS SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/07/2014	.08/07/2015	6,666	0	1,910.0000	0	653,268	921,811	.....	.....921,811	268,543	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/07/2014	.08/07/2015	8,096	0	1,910.0000	0	793,408	1,111,990	.....	.....1,111,990	318,582	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WU SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/07/2014	.08/07/2015	13,092	0	1,910.0000	0	1,283,016	1,810,433	.....	.....1,810,433	527,417	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/14/2014	.08/14/2015	18,791	0	1,955.0000	0	1,785,145	2,090,388	.....	.....2,090,388	305,243	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834WW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/14/2014	.08/14/2015	7,682	0	1,955.0000	0	729,790	854,577	.....	.....854,577	124,787	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XM SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	42,211	0	1,992.0000	0	4,230,386	3,925,740	.....	.....3,925,740	(304,646)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	22,963	0	1,992.0000	0	2,301,352	2,135,623	.....	.....2,135,623	(165,729)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XK SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	19,414	0	1,992.0000	0	1,945,671	1,805,556	.....	.....1,805,556	(140,115)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	16,694	0	1,992.0000	0	1,585,930	1,542,092	.....	.....1,542,092	(43,838)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	25,051	0	1,992.0000	0	2,379,845	2,314,061	.....	.....2,314,061	(65,784)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	7,704	0	1,992.0000	0	731,880	711,649	.....	.....711,649	(20,231)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	25,889	0	1,992.0000	0	2,459,455	2,391,471	.....	.....2,391,471	(67,984)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834XO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	27,209	0	1,992.0000	0	2,726,886	0	2,530,513	.....	.....2,530,513	(196,373)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.08/21/2014	.08/21/2015	9,858	0	1,992.0000	0	936,510	0	910,623	.....	.....910,623	(25,887)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.08/28/2014	.08/28/2015	5,584	0	1,997.0000	0	530,480	0	511,631	.....	.....511,631	(18,849)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.08/28/2014	.08/28/2015	19,973	0	1,997.0000	0	1,897,435	0	1,830,017	.....	.....1,830,017	(67,418)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XW SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/05/2014	.09/04/2015	8,687	0	2,008.0000	0	906,923	0	759,004	.....	.....759,004	(147,919)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XY SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.09/05/2014	.09/04/2015	11,770	0	2,008.0000	0	1,209,603	0	1,037,776	.....	.....1,037,776	(171,827)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/12/2014	.09/14/2015	6,986	0	1,986.0000	0	698,600	0	706,978	.....	.....706,978	8,378	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YC SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.09/12/2014	.09/14/2015	14,429	0	2,125.0000	0	1,521,249	0	1,476,190	.....	.....1,476,190	(45,060)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YE SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	10,088	0	2,010.0000	0	1,008,800	0	905,023	.....	.....905,023	(103,777)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YK SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	30,571	0	2,010.0000	0	3,057,100	0	2,742,612	.....	.....2,742,612	(314,488)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YQ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	26,119	0	2,010.0000	0	2,611,900	0	2,343,210	.....	.....2,343,210	(268,690)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YG SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	7,576	0	2,010.0000	0	757,600	0	679,665	.....	.....679,665	(77,935)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YU SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	26,363	0	2,010.0000	0	2,636,300	0	2,365,100	.....	.....2,365,100	(271,200)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YI SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	14,097	0	2,010.0000	0	1,409,700	0	1,264,682	.....	.....1,264,682	(145,018)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YO SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	9,341	0	2,010.0000	0	934,100	0	838,008	.....	.....838,008	(96,092)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YS SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	45,538	0	2,010.0000	0	4,553,800	0	4,085,345	.....	.....4,085,345	(468,455)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YM SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	22,180	0	2,010.0000	0	2,218,000	0	1,989,831	.....	.....1,989,831	(228,169)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YW SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	8,553	0	1,983.0000	0	932,790	0	913,865	.....	.....913,865	(18,925)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YY SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	14,792	0	1,983.0000	0	1,613,216	0	1,580,486	.....	.....1,580,486	(32,730)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GO SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.10/07/2013	.10/07/2014	2,088	0	1,676.0000	116,719	0	0	422,680	.....	.....422,680	99,670	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GP SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.10/14/2013	.10/14/2014	1,409	0	1,710.0000	73,493	0	0	241,522	.....	.....241,522	61,059	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GQ SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.10/21/2013	.10/21/2014	25,713	0	1,745.0000	1,260,194	0	0	3,690,849	.....	.....3,690,849	1,105,947	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG837GR SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/28/2013	.10/28/2014	2,117	0	1,762.0000	103,331	0	271,859	.....	.....271,859	81,938	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GS SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/07/2013	.11/07/2014	1,889	0	1,747.0000	92,089	0	282,474	.....	.....282,474	83,117	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GT SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/14/2013	.11/14/2014	1,642	0	1,791.0000	84,382	0	179,055	.....	.....179,055	56,680	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GU SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/21/2013	.11/21/2014	...25,442	0	1,796.0000	1,329,599	0	2,740,671	.....	.....2,740,671	884,153	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GV SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/27/2013	.11/28/2014	1,892	0	1,807.0000	99,841	0	188,326	.....	.....188,326	61,919	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GW SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/06/2013	.12/05/2014	1,435	0	1,805.0000	74,347	0	152,705	.....	.....152,705	54,211	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GX SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/13/2013	.12/12/2014	1,498	0	1,775.0000	81,117	0	209,606	.....	.....209,606	73,203	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GY SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.12/20/2013	.12/19/2014	...23,219	0	1,818.0000	1,224,338	0	2,297,903	.....	.....2,297,903	756,811	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GZ SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.12/27/2013	.12/26/2014	1,407	0	1,841.0000	71,771	0	111,473	.....	.....111,473	36,639	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HA SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.01/07/2014	.01/07/2015	1,621	0	1,838.0000	0	82,882	140,008	.....	.....140,008	57,126	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HB SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.01/21/2014	.01/21/2015	...22,155	0	1,844.0000	0	1,123,259	1,858,382	.....	.....1,858,382	735,124	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HC SPXA	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/28/2014	.01/28/2015	1,372	0	1,793.0000	0	74,513	189,122	.....	.....189,122	114,609	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HD SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/07/2014	.02/06/2015	1,664	0	1,797.0000	0	87,310	231,769	.....	.....231,769	144,459	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HE SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/14/2014	.02/13/2015	1,338	0	1,839.0000	0	66,967	134,505	.....	.....134,505	67,538	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HF SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/21/2014	.02/20/2015	...24,594	0	1,836.0000	0	1,278,150	2,581,893	.....	.....2,581,893	1,303,743	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HG SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/28/2014	.02/20/2015	1,904	0	1,839.0000	0	101,255	160,416	.....	.....160,416	59,161	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HH SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.03/07/2014	.03/06/2015	1,635	0	1,878.0000	0	88,715	111,926	.....	.....111,926	23,211	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HI SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.03/14/2014	.03/13/2015	1,483	0	1,841.0000	0	87,912	158,693	.....	.....158,693	70,780	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HJ SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...25,470	0	1,867.0000	0	1,350,165	2,130,679	.....	.....2,130,679	780,514	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HK SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	.03/28/2014	.03/27/2015	...2,342	0	1,858.0000	0	127,030	221,294	.....	.....221,294	94,264	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HL SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.04/07/2014	.04/07/2015	...2,146	0	1,845.0000	0	116,399	232,661	.....	.....232,661	116,262	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HM SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/14/2014	.04/14/2015	1,196	0	1,831.0000	0	67,430	149,519		149,519	82,089	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG837HN SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/21/2014	.04/21/2015	...28,223	0	...1,872.0000	0	1,447,558	0	2,503,430	2,503,430	1,055,872	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HO SPXA	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.04/28/2014	.04/28/2015	...2,391	0	...1,869.0000	0	126,484	0	219,938	219,938	93,454	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HQ SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/15/2015	...1,297	0	...1,889.0000	0	66,873	0	104,765	104,765	37,892	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HR SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.05/21/2014	.05/21/2015	...26,456	0	...1,888.0000	0	1,298,725	0	2,215,947	2,215,947	917,222	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HT SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/28/2014	.05/28/2015	...2,382	0	...1,910.0000	0	120,100	0	163,833	163,833	43,733	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HU SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	...1,780	0	...1,949.0000	0	88,146	0	82,351	82,351	(5,795)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HV SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.06/13/2014	.06/12/2015	...1,751	0	...1,936.0000	0	89,494	0	97,764	97,764	8,271	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HS SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	...23,435	0	...1,901.0000	0	1,274,198	0	950,359	950,359	(323,839)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HW SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.06/20/2014	.06/19/2015	...4,600	0	...1,963.0000	0	221,214	0	198,348	198,348	(22,866)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HY SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/07/2014	.07/07/2015	...2,382	0	...1,978.0000	0	115,741	0	94,384	94,384	(21,357)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837HZ SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/14/2014	.07/14/2015	...1,310	0	...1,977.0000	0	65,264	0	54,615	54,615	(10,649)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IB SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/28/2014	.07/28/2015	...2,633	0	...1,979.0000	0	138,075	0	116,097	116,097	(21,977)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IC SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.08/07/2014	.08/07/2015	...2,870	0	...1,910.0000	0	173,721	0	245,165	245,165	71,444	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837ID SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/14/2014	.08/14/2015	...2,961	0	...1,955.0000	0	158,058	0	182,228	182,228	24,170	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IE SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.08/21/2014	.08/21/2015	...27,746	0	...1,992.0000	0	1,415,046	0	1,226,601	1,226,601	(188,445)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IF SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.08/28/2014	.08/28/2015	...3,050	0	...1,997.0000	0	165,646	0	132,928	132,928	(32,718)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IG SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/05/2014	.09/04/2015	...1,908	0	...2,008.0000	0	102,288	0	75,858	75,858	(26,430)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837II SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	...24,239	0	...2,010.0000	0	1,286,364	0	1,023,758	1,023,758	(262,606)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837IJ SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/26/2014	.09/28/2015	...2,622	0	...1,983.0000	0	148,169	0	153,858	153,858	5,688	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834MQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/28/2013	.10/28/2014	...8,932	0	...1,762.0000	854,792	0	1,874,488	0	1,874,488	621,199	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.06/27/2014	.06/26/2015	...20,929	0	...1,961.0000	0	1,988,255	0	2,050,935	2,050,935	62,680	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.06/27/2014	.06/26/2015	...7,711	0	...1,961.0000	0	732,545	0	755,639	755,639	23,094	0	0	0	0	0	0001.....
S&P Asian OTC Call Option 9PG837HP SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.05/07/2014	.05/07/2015	...2,295	0	...1,878.0000	0	122,415	0	202,117	202,117	79,702	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Asian OTC Call Option 9PG837HX SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	..06/27/2014	..06/26/2015	2,647	0	...1,961.0000	0	130,815	0	120,994	.....	.....120,994	(9,821)	0	0	0	0	.....	0001.....
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants.....										...89,440,889	..269,952,089	0	510,547,235	XXX	..510,547,235	..117,511,469	0	0	0	0	...XXX...	XXX....
0079999. Total-Purchased Options-Hedging Effective.....										...89,440,889	..269,952,089	0	510,547,235	XXX	..510,547,235	..117,511,469	0	0	0	0	...XXX...	XXX....
0369999. Total-Purchased Options-Call Options and Warrants.....										...89,440,889	..269,952,089	0	510,547,235	XXX	..510,547,235	..117,511,469	0	0	0	0	...XXX...	XXX....
0429999. Total-Purchased Options.....										...89,440,889	..269,952,089	0	510,547,235	XXX	..510,547,235	..117,511,469	0	0	0	0	...XXX...	XXX....

Written Options - Hedging Effective - Call Options and Warrants

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Russell 2000 OTC Call Option 9RG000HB RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	..10/07/2013	..10/07/2014	6,624	0	...1,121.0000	(356,702)	0	0	(7,704)		(7,704)	630,320	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000HD RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	..10/14/2013	..10/14/2014	6,136	0	...1,136.0000	(359,631)	0	0	(4,038)	.....	.....(4,038)	538,127	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HF RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	..10/21/2013	..10/21/2014	4,063	0	...1,160.0000	(207,944)	0	0	(95,798)	.....	.....(95,798)	212,410	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HH RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	..10/28/2013	..10/28/2014	5,805	0	...1,159.0000	(318,927)	0	0	(177,549)	.....	.....(177,549)	274,769	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HJ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	..11/07/2013	..11/07/2014	5,458	0	...1,133.0000	(282,997)	0	0	(24,071)	.....	.....(24,071)	488,926	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HL RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	..11/14/2013	..11/14/2014	5,758	0	...1,157.0000	(317,439)	0	0	(8,059)	.....	.....(8,059)	454,640	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HN RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	..11/21/2013	..11/21/2014	3,653	0	...1,169.0000	(198,358)	0	0	(3,441)	.....	.....(3,441)	270,730	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HP RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	..11/27/2013	..11/28/2014	5,686	0	...1,191.0000	(311,138)	0	0	(198,208)	.....	.....(198,208)	175,302	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HR RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	..12/06/2013	..12/05/2014	4,393	0	...1,182.0000	(256,771)	0	0	(173,275)	.....	.....(173,275)	139,970	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HT RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	..12/13/2013	..12/12/2014	6,567	0	...1,155.0000	(367,621)	0	0	(329,257)	.....	.....(329,257)	236,957	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HV RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	..12/20/2013	..12/19/2014	4,126	0	...1,197.0000	(241,742)	0	0	(155,365)	.....	.....(155,365)	116,448	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HX RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	..12/27/2013	..12/26/2014	4,556	0	...1,202.0000	(297,962)	0	0	(2,984)	.....	.....(2,984)	295,343	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HZ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	..01/07/2014	..01/07/2015	3,758	0	...1,209.0000	0	(184,180)	0	(2,635)	.....	.....(2,635)	181,544	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IB RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	..01/14/2014	..01/14/2015	4,641	0	...1,206.0000	0	(268,714)	0	(179,235)	.....	.....(179,235)	89,479	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000ID RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	..01/21/2014	..01/21/2015	2,126	0	...1,224.0000	0	(124,180)	0	(1,137)	.....	.....(1,137)	123,042	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IF RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86...	..01/28/2014	..01/28/2015	4,481	0	...1,175.0000	0	(198,912)	0	(226,406)	.....	.....(226,406)	(27,494)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IH RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	..02/07/2014	..02/06/2015	3,170	0	...1,163.0000	0	(191,817)	0	(178,882)	.....	.....(178,882)	12,935	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IJ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	..02/14/2014	..02/13/2015	5,935	0	...1,197.0000	0	(301,557)	0	(17,939)		(17,939)	283,618	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000IN RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/28/2014	.02/20/2015	4,810	0	1,197.0000	0	(284,512)	(192,024)	.....	.....(192,024)	92,488	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IL RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.02/21/2014	.02/20/2015	2,645	0	1,212.0000	0	(151,876)	(114,017)	.....	.....(114,017)	37,859	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IP RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/07/2014	.03/06/2015	4,978	0	1,251.0000	0	(306,894)	(3,274)	.....	.....(3,274)	303,620	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IR RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/14/2014	.03/13/2015	5,824	0	1,230.0000	0	(370,756)	(9,297)	.....	.....(9,297)	361,458	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IT RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.03/21/2014	.03/20/2015	4,976	0	1,243.0000	0	(298,908)	(197,876)	.....	.....(197,876)	101,032	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IV RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.03/28/2014	.03/27/2015	6,807	0	1,200.0000	0	(341,167)	(34,675)	.....	.....(34,675)	306,491	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IX RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.04/07/2014	.04/07/2015	5,388	0	1,185.0000	0	(322,472)	(325,046)	.....	.....(325,046)	(2,575)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IZ RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.04/14/2014	.04/14/2015	6,922	0	1,160.0000	0	(440,032)	(488,335)	.....	.....(488,335)	(48,304)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JB RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/21/2014	.04/21/2015	4,114	0	1,187.0000	0	(253,793)	(39,013)	.....	.....(39,013)	214,779	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JD RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	6,437	0	1,158.0000	0	(404,115)	(120,507)	.....	.....(120,507)	283,608	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JF RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.05/07/2014	.05/07/2015	6,720	0	1,158.0000	0	(377,731)	(131,274)	.....	.....(131,274)	246,457	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JH RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	7,315	0	1,146.0000	0	(405,178)	(581,865)	.....	.....(581,865)	(176,687)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JJ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.05/21/2014	.05/21/2015	4,304	0	1,163.0000	0	(241,368)	(83,102)	.....	.....(83,102)	158,267	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JL RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.05/28/2014	.05/28/2015	6,396	0	1,186.0000	0	(321,591)	(83,661)	.....	.....(83,661)	237,930	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JN RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	5,398	0	1,212.0000	0	(297,484)	(316,940)	.....	.....(316,940)	(19,456)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JP RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	6,442	0	1,209.0000	0	(375,440)	(58,884)	.....	.....(58,884)	316,556	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JR RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868...	.06/20/2014	.06/19/2015	4,477	0	1,242.0000	0	(219,239)	(229,080)	.....	.....(229,080)	(9,841)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JT RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/27/2014	.06/26/2015	7,087	0	1,238.0000	0	(406,298)	(39,361)	.....	.....(39,361)	366,937	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JV RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.07/07/2014	.07/07/2015	4,643	0	1,236.0000	0	(153,451)	(252,157)	.....	.....(252,157)	(98,705)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JX RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.07/14/2014	.07/14/2015	7,601	0	1,213.0000	0	(465,105)	(472,004)	.....	.....(472,004)	(6,899)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JZ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	5,180	0	1,192.0000	0	(302,460)	(83,996)	.....	.....(83,996)	218,464	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KB RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/28/2014	.07/28/2015	6,740	0	1,180.0000	0	(427,720)	(138,449)	.....	.....(138,449)	289,272	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Russell 2000 OTC Call Option 9RG000KD RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/07/2014	.08/07/2015	8,029	0	1,163.0000	0	(514,498)	(220,613)		(220,613)	293,886	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KF RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/14/2014	.08/14/2015	7,609	0	1,184.0000	0	(491,541)	(160,386)		(160,386)	331,156	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KH RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2014	.08/21/2015	3,957	0	1,206.0000	0	(243,276)	(61,018)		(61,018)	182,259	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KJ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.08/28/2014	.08/28/2015	8,225	0	1,207.0000	0	(524,097)	(130,305)		(130,305)	393,792	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KL RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/05/2014	.09/04/2015	3,931	0	1,222.0000	0	(232,912)	(51,147)		(51,147)	181,765	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KP RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/19/2014	.09/21/2015	3,758	0	1,200.0000	0	(220,219)	(75,109)		(75,109)	145,110	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RG000KR RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	6,468	0	1,119.0000	0	(416,927)	(214,615)		(214,615)	202,312	0	0	0	0		0001.....
S&P 500 OTC Call Option 9RG000KN RG0	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/12/2014	.09/14/2015	5,678	0	1,213.0000	0	(335,116)	(89,888)		(89,888)	245,228	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834LV SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.10/07/2013	.10/07/2014	12,105	0	1,733.0000	(886,691)	0	(2,892,937)		(2,892,937)	(995,149)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834LT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/07/2013	.10/07/2014	9,850	0	1,793.0000	(484,522)	0	(1,759,812)		(1,759,812)	(597,724)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834LZ SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	13,461	0	1,765.0000	(825,159)	0	(2,774,155)		(2,774,155)	(923,244)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834LX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	8,789	0	1,819.0000	(349,363)	0	(1,341,799)		(1,341,799)	(434,480)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/23/2013	.10/21/2014	21,632	0	1,796.0000	(1,432,471)	0	(3,805,724)		(3,805,724)	(1,279,224)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	27,421	0	1,811.0000	(1,634,017)	0	(4,413,157)		(4,413,157)	(1,469,762)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834ML SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	45,304	0	1,832.0000	(2,320,018)	0	(6,356,870)		(6,356,870)	(2,059,450)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	38,821	0	1,855.0000	(1,670,079)	0	(4,612,645)		(4,612,645)	(1,409,815)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	43,464	0	1,875.0000	(1,589,044)	0	(4,347,729)		(4,347,729)	(1,207,610)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	26,085	0	1,889.0000	(849,067)	0	(2,276,730)		(2,276,730)	(566,640)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	7,073	0	1,932.0000	(154,899)	0	(358,863)		(358,863)	(24,118)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	9,520	0	1,972.0000	(138,802)	0	(222,831)		(222,831)	96,951	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/28/2013	.10/28/2014	14,942	0	1,811.0000	(1,062,675)	0	(2,429,417)		(2,429,417)	(769,289)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.10/28/2013	.10/28/2014	8,932	0	1,882.0000	(387,381)	0	(859,891)		(859,891)	(229,142)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9PG834MX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.11/07/2013	.11/07/2014	12,827	0	1,809.0000	(836,962)	0	(2,123,674)		(2,123,674)	(665,240)	0	0	0	0		0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834MV SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/07/2013	.11/07/2014	8,969	0	1,875.0000	(363,514)	0	(943,589)	.....	.....(943,589)	(268,632)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NB SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.11/14/2013	.11/14/2014	11,499	0	1,844.0000	(825,628)	0	(1,551,157)	.....	.....(1,551,157)	(497,389)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/14/2013	.11/14/2014	10,214	0	1,897.0000	(504,776)	0	(901,094)	.....	.....(901,094)	(230,256)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	24,462	0	1,850.0000	(1,765,912)	0	(3,216,720)	.....	.....(3,216,720)	(994,128)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	18,855	0	1,865.0000	(1,229,157)	0	(2,222,439)	.....	.....(2,222,439)	(661,980)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	36,757	0	1,884.0000	(2,069,052)	0	(3,730,942)	.....	.....(3,730,942)	(1,050,847)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	38,004	0	1,925.0000	(1,593,128)	0	(2,607,213)	.....	.....(2,607,213)	(520,685)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	33,594	0	1,943.0000	(1,254,736)	0	(1,857,427)	.....	.....(1,857,427)	(250,774)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/21/2014	8,102	0	1,980.0000	(224,101)	0	(261,901)	.....	.....(261,901)	25,318	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ND SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/21/2013	.11/21/2014	9,967	0	2,030.0000	(175,419)	0	(116,462)	.....	.....(116,462)	113,791	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/25/2014	34,552	0	1,905.0000	(1,677,845)	0	(2,912,848)	.....	.....(2,912,848)	(723,144)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/27/2013	.11/28/2014	19,748	0	1,885.0000	(1,204,233)	0	(2,033,749)	.....	.....(2,033,749)	(575,478)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NV SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/06/2013	.12/05/2014	17,262	0	1,890.0000	(1,031,405)	0	(1,729,254)	.....	.....(1,729,254)	(476,104)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	13,096	0	1,830.0000	(946,972)	0	(2,006,798)	.....	.....(2,006,798)	(630,019)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NX SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	10,843	0	1,882.0000	(552,993)	0	(1,178,830)	.....	.....(1,178,830)	(337,177)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OP SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	27,965	0	1,874.0000	(2,008,446)	0	(3,275,467)	.....	.....(3,275,467)	(951,193)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ON SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	30,578	0	1,893.0000	(1,945,678)	0	(3,116,179)	.....	.....(3,116,179)	(854,242)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OL SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,045	0	1,913.0000	(2,044,143)	0	(3,190,185)	.....	.....(3,190,185)	(792,304)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OJ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	32,778	0	1,933.0000	(1,573,344)	0	(2,348,336)	.....	.....(2,348,336)	(498,309)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OH SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,485	0	1,953.0000	(1,553,753)	0	(2,182,677)	.....	.....(2,182,677)	(351,009)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OF SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	23,912	0	1,970.0000	(856,528)	0	(1,146,586)	.....	.....(1,146,586)	(95,535)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	8,249	0	2,014.0000	(197,976)	0	(211,334)	.....	.....(211,334)	43,608	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834OB SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	10,493	0	2,055.0000	(171,770)	0	0	(127,275)	.....	.....(127,275)	100,038	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.12/27/2013	.12/26/2014	20,349	0	1,911.0000	(1,171,492)	0	0	(1,820,145)	.....	.....(1,820,145)	(466,200)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748...	.01/07/2014	.01/07/2015	16,274	0	1,926.0000	(876,029)	0	0	(1,343,111)	.....	.....(1,343,111)	(467,082)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OV SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.01/14/2014	.01/14/2015	16,113	0	1,913.0000	(1,033,488)	0	0	(1,506,069)	.....	.....(1,506,069)	(472,581)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PF SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748...	.01/21/2014	.01/21/2015	15,647	0	1,900.0000	(1,081,834)	0	0	(1,633,807)	.....	.....(1,633,807)	(551,973)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	29,369	0	1,922.0000	(1,751,861)	0	0	(2,604,841)	.....	.....(2,604,841)	(852,980)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PF SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748...	.01/21/2014	.01/21/2015	35,644	0	1,940.0000	(1,879,508)	0	0	(2,734,936)	.....	.....(2,734,936)	(855,428)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	46,025	0	1,965.0000	(2,007,150)	0	0	(2,808,906)	.....	.....(2,808,906)	(801,756)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PB SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748...	.01/21/2014	.01/21/2015	29,944	0	1,988.0000	(1,084,871)	0	0	(1,436,236)	.....	.....(1,436,236)	(351,365)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	24,254	0	2,016.0000	(695,362)	0	0	(832,363)	.....	.....(832,363)	(137,001)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	13,478	0	2,084.0000	(202,574)	0	0	(160,616)	.....	.....(160,616)	41,959	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	10,856	0	1,837.0000	(846,117)	0	0	(1,691,066)	.....	.....(1,691,066)	(844,950)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	8,474	0	1,893.0000	(458,443)	0	0	(942,996)	.....	.....(942,996)	(484,553)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PR SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	12,827	0	1,851.0000	(979,726)	0	0	(1,869,661)	.....	.....(1,869,661)	(889,935)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PP SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	6,233	0	1,917.0000	(314,767)	0	0	(603,002)	.....	.....(603,002)	(288,235)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	10,399	0	1,897.0000	(696,109)	0	0	(1,169,969)	.....	.....(1,169,969)	(473,860)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	8,398	0	1,953.0000	(376,902)	0	0	(626,347)	.....	.....(626,347)	(249,444)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	17,879	0	1,891.0000	(1,212,733)	0	0	(2,113,089)	.....	.....(2,113,089)	(900,356)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	15,784	0	1,897.0000	(1,060,369)	0	0	(1,609,957)	.....	.....(1,609,957)	(549,588)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	21,321	0	1,911.0000	(1,258,152)	0	0	(2,215,338)	.....	.....(2,215,338)	(957,186)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	26,489	0	1,925.0000	(1,417,162)	0	0	(2,502,645)	.....	.....(2,502,645)	(1,085,483)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	19,774	0	1,936.0000	(974,463)	0	0	(1,726,508)		(1,726,508)	(752,045)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834QP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VP5I7OUK5573...	.02/28/2014	.02/20/2015	6,007	0	1,953.0000	0	(209,164)	(307,532)	.....	.....(307,532)	(98,368)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	28,732	0	1,956.0000	0	(1,210,192)	(2,142,471)	.....	.....(2,142,471)	(932,279)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	29,675	0	1,967.0000	0	(1,146,345)	(2,023,697)	.....	.....(2,023,697)	(877,351)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	19,567	0	1,988.0000	0	(630,057)	(1,098,169)	.....	.....(1,098,169)	(468,112)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	17,912	0	2,015.0000	0	(448,516)	(759,688)	.....	.....(759,688)	(311,171)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	11,769	0	2,076.0000	0	(158,528)	(229,794)	.....	.....(229,794)	(71,266)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/06/2014	.03/06/2015	10,665	0	1,936.0000	0	(755,189)	(964,409)	.....	.....(964,409)	(209,220)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/07/2014	.03/06/2015	5,926	0	2,004.0000	0	(261,574)	(305,343)	.....	.....(305,343)	(43,770)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	14,562	0	1,901.0000	0	(1,054,143)	(1,689,439)	.....	.....(1,689,439)	(635,296)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	8,299	0	1,957.0000	0	(408,228)	(655,133)	.....	.....(655,133)	(246,905)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RP SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	27,249	0	1,924.0000	0	(1,902,525)	(2,770,953)	.....	.....(2,770,953)	(868,428)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RN SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	28,165	0	1,946.0000	0	(1,698,913)	(2,464,611)	.....	.....(2,464,611)	(765,698)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	41,173	0	1,964.0000	0	(2,242,282)	(3,159,047)	.....	.....(3,159,047)	(916,766)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	34,749	0	1,988.0000	0	(1,587,334)	(2,189,139)	.....	.....(2,189,139)	(601,805)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	33,640	0	2,001.0000	0	(1,398,751)	(1,897,741)	.....	.....(1,897,741)	(498,990)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	28,090	0	2,023.0000	0	(979,217)	(1,281,398)	.....	.....(1,281,398)	(302,180)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	18,076	0	2,060.0000	0	(461,480)	(545,808)	.....	.....(545,808)	(84,327)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	11,813	0	2,113.0000	0	(189,126)	(174,334)	.....	.....(174,334)	14,793	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	19,950	0	1,913.0000	0	(1,431,612)	(2,201,786)	.....	.....(2,201,786)	(770,174)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	6,234	0	1,997.0000	0	(245,869)	(372,610)	.....	.....(372,610)	(126,741)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	.04/07/2014	.04/07/2015	14,032	0	1,905.0000	0	(977,329)	(1,656,556)	.....	.....(1,656,556)	(679,227)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RV SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	.04/07/2014	.04/07/2015	8,661	0	1,981.0000	0	(351,550)	(614,823)		(614,823)	(263,273)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834SB SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	18,824	0	1,897.0000	0	(1,230,525)	(2,355,450)	.....	.....(2,355,450)	(1,124,925)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RZ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	6,309	0	1,964.0000	0	(249,521)	(518,366)	.....	.....(518,366)	(268,845)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ST SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	25,520	0	1,931.0000	0	(1,733,318)	(2,641,479)	.....	.....(2,641,479)	(908,160)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	28,442	0	1,954.0000	0	(1,654,756)	(2,537,242)	.....	.....(2,537,242)	(882,487)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	33,763	0	1,966.0000	0	(1,806,321)	(2,776,518)	.....	.....(2,776,518)	(970,197)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	34,820	0	1,984.0000	0	(1,615,300)	(2,506,689)	.....	.....(2,506,689)	(891,389)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	25,477	0	2,000.0000	0	(1,043,538)	(1,618,684)	.....	.....(1,618,684)	(575,147)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	30,269	0	2,012.0000	0	(1,132,363)	(1,749,090)	.....	.....(1,749,090)	(616,726)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	31,781	0	2,028.0000	0	(1,034,154)	(1,591,180)	.....	.....(1,591,180)	(557,026)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/21/2014	.04/21/2015	15,054	0	2,066.0000	0	(346,091)	(517,147)	.....	.....(517,147)	(171,055)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/21/2014	.04/21/2015	11,657	0	2,117.0000	0	(146,412)	(220,161)	.....	.....(220,161)	(73,749)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SX SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	18,840	0	1,926.0000	0	(1,260,773)	(2,035,273)	.....	.....(2,035,273)	(774,501)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.04/28/2014	.04/28/2015	5,494	0	2,009.0000	0	(217,672)	(332,083)	.....	.....(332,083)	(114,411)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TB SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	12,331	0	1,941.0000	0	(797,939)	(1,242,659)	.....	.....(1,242,659)	(444,720)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	6,522	0	2,021.0000	0	(227,226)	(369,706)	.....	.....(369,706)	(142,479)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TF SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	17,612	0	1,953.0000	0	(1,099,693)	(1,663,430)	.....	.....(1,663,430)	(563,737)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TD SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	5,676	0	2,031.0000	0	(192,303)	(303,473)	.....	.....(303,473)	(111,170)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	27,590	0	1,950.0000	0	(1,777,072)	(2,700,121)	.....	.....(2,700,121)	(923,049)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	38,877	0	1,976.0000	0	(2,085,751)	(3,210,094)	.....	.....(3,210,094)	(1,124,343)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	20,418	0	1,987.0000	0	(1,010,691)	(1,561,516)	.....	.....(1,561,516)	(550,825)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	35,413	0	2,011.0000	0	(1,465,390)	(2,277,506)	.....	.....(2,277,506)	(812,116)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	35,381	0	2,028.0000	0	(1,276,900)	(1,989,019)	.....	.....(1,989,019)	(712,118)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.05/21/2014	.05/21/2015	31,181	0	2,045.0000	0	(978,148)	(1,518,598)	.....	.....(1,518,598)	(540,450)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834TJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	9,719	0	...2,083.0000	0	(218,678)	0	(331,307)	.....	.....(331,307)	(112,630)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TH SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/21/2014	.05/21/2015	11,981	0	...2,132.0000	0	(136,823)	0	(239,155)	.....	.....(239,155)	(102,332)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	15,572	0	...1,965.0000	0	(1,042,234)	0	(1,400,177)	.....	.....(1,400,177)	(357,943)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	5,734	0	...2,058.0000	0	(188,821)	0	(256,691)	.....	.....(256,691)	(67,870)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UR SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	11,398	0	...2,010.0000	0	(735,399)	0	(771,428)	.....	.....(771,428)	(36,029)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UP SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	8,233	0	...2,094.0000	0	(278,275)	0	(272,285)	.....	.....(272,285)	5,990	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UV SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	17,519	0	...2,001.0000	0	(1,138,034)	0	(1,290,798)	.....	.....(1,290,798)	(152,763)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.06/13/2014	.06/12/2015	5,423	0	...2,078.0000	0	(194,035)	0	(215,262)	.....	.....(215,262)	(21,227)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VF SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	28,672	0	...2,027.0000	0	(1,817,805)	0	(1,788,875)	.....	.....(1,788,875)	28,929	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UJ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	17,322	0	...2,047.0000	0	(951,185)	0	(922,542)	.....	.....(922,542)	28,643	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	6,113	0	...2,053.0000	0	(319,771)	0	(310,525)	.....	.....(310,525)	9,246	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UH SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	32,351	0	...2,065.0000	0	(1,489,870)	0	(1,490,702)	.....	.....(1,490,702)	(832)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UF SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	30,058	0	...2,088.0000	0	(1,017,750)	0	(1,126,328)	.....	.....(1,126,328)	(108,578)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UD SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	42,285	0	...2,106.0000	0	(1,349,515)	0	(1,342,331)	.....	.....(1,342,331)	7,184	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	1,982	0	...2,119.0000	0	(60,610)	0	(55,388)	.....	.....(55,388)	5,222	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	23,282	0	...2,122.0000	0	(663,931)	0	(632,839)	.....	.....(632,839)	31,092	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	10,851	0	...2,167.0000	0	(188,070)	0	(181,396)	.....	.....(181,396)	6,674	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,012	0	...2,186.0000	0	(32,534)	0	(26,967)	.....	.....(26,967)	5,567	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TX SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	8,966	0	...2,218.0000	0	(244,715)	0	(81,434)	.....	.....(81,434)	163,281	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UX SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,665	0	...2,220.0000	0	(30,145)	0	(23,735)	.....	.....(23,735)	6,410	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VN SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/07/2014	.07/07/2015	11,640	0	...2,040.0000	0	(761,023)	0	(699,934)	.....	.....(699,934)	61,089	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VL SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/07/2014	.07/07/2015	6,098	0	...2,114.0000	0	(231,663)	0	(199,117)		(199,117)	32,547	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834VR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.07/14/2014	.07/14/2015	20,899	0	...2,037.0000	0	(1,369,720)	0	(1,311,413)	(1,311,413)	58,308	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.07/14/2014	.07/14/2015	7,344	0	...2,108.0000	0	(281,642)	0	(261,857)	(261,857)	19,786	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WJ SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	32,580	0	...2,033.0000	0	(2,179,928)	0	(2,143,140)	(2,143,140)	36,788	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WH SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/21/2014	.07/21/2015	29,038	0	...2,057.0000	0	(1,645,003)	0	(1,610,130)	(1,610,130)	34,872	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.07/21/2014	.07/21/2015	24,138	0	...2,068.0000	0	(1,202,072)	0	(1,233,077)	(1,233,077)	(31,004)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.07/21/2014	.07/21/2015	23,196	0	...2,089.0000	0	(976,784)	0	(1,007,095)	(1,007,095)	(30,311)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	8,082	0	...2,103.0000	0	(321,340)	0	(310,085)	(310,085)	11,255	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	45,520	0	...2,113.0000	0	(1,675,136)	0	(1,611,838)	(1,611,838)	63,298	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VX SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	8,730	0	...2,136.0000	0	(262,686)	0	(250,286)	(250,286)	12,400	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VV SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	10,772	0	...2,178.0000	0	(219,964)	0	(203,896)	(203,896)	16,068	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VT SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/21/2014	.07/21/2015	11,223	0	...2,231.0000	0	(131,758)	0	(119,324)	(119,324)	12,434	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WP SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	17,030	0	...2,023.0000	0	(1,230,247)	0	(1,228,246)	(1,228,246)	2,001	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WN SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	7,474	0	...2,044.0000	0	(467,499)	0	(467,774)	(467,774)	(275)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WL SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/28/2014	.07/28/2015	9,819	0	...2,106.0000	0	(375,184)	0	(380,774)	(380,774)	(5,590)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WV SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/07/2014	.08/07/2015	13,092	0	...1,968.0000	0	(886,721)	0	(1,343,011)	(1,343,011)	(456,290)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WT SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/07/2014	.08/07/2015	6,666	0	...1,997.0000	0	(361,764)	0	(577,617)	(577,617)	(215,854)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/07/2014	.08/07/2015	8,096	0	...2,046.0000	0	(286,356)	0	(514,574)	(514,574)	(228,218)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/14/2014	.08/14/2015	18,791	0	...2,018.0000	0	(1,180,826)	0	(1,460,891)	(1,460,891)	(280,065)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834WX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/14/2014	.08/14/2015	7,682	0	...2,086.0000	0	(277,704)	0	(377,134)	(377,134)	(99,430)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834XR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	22,963	0	...2,052.0000	0	(1,600,521)	0	(1,464,249)	(1,464,249)	136,272	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834XP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	27,209	0	...2,072.0000	0	(1,669,816)	0	(1,518,535)	(1,518,535)	151,281	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834XN SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/21/2014	.08/21/2015	42,211	0	...2,087.0000	0	(2,331,314)	0	(2,111,159)	(2,111,159)	220,154	0	0	0	0	0	0001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834XL SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP57OUK5573...	.08/21/2014	.08/21/2015	19,414	0	...2,115.0000	0	(858,681)	(779,671)	.....	.....(779,671)	79,010	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	25,051	0	...2,133.0000	0	(832,695)	(869,839)	.....	.....(869,839)	(37,143)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	25,889	0	...2,142.0000	0	(788,320)	(832,933)	.....	.....(832,933)	(44,613)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	16,694	0	...2,157.0000	0	(431,707)	(469,478)	.....	.....(469,478)	(37,771)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	7,704	0	...2,203.0000	0	(116,407)	(140,854)	.....	.....(140,854)	(24,447)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/21/2014	.08/21/2015	9,858	0	...2,252.0000	0	(68,415)	(108,686)	.....	.....(108,686)	(40,271)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/28/2014	.08/28/2015	19,973	0	...2,058.0000	0	(1,275,276)	(1,257,666)	.....	.....(1,257,666)	17,610	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.08/28/2014	.08/28/2015	5,584	0	...2,135.0000	0	(188,181)	(198,277)	.....	.....(198,277)	(10,097)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XZ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP57OUK5573...	.09/05/2014	.09/04/2015	11,770	0	...2,071.0000	0	(831,786)	(694,635)	.....	.....(694,635)	137,151	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834XX SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/05/2014	.09/04/2015	8,687	0	...2,139.0000	0	(393,260)	(306,645)	.....	.....(306,645)	86,615	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YD SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/12/2014	.09/14/2015	14,429	0	...2,057.0000	0	(1,000,940)	(963,318)	.....	.....(963,318)	37,622	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	.09/12/2014	.09/14/2015	6,986	0	...2,125.0000	0	(260,298)	(290,657)	.....	.....(290,657)	(30,359)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YV SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	26,363	0	...2,075.0000	0	(1,777,657)	(1,607,158)	.....	.....(1,607,158)	170,499	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YT SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	45,538	0	...2,099.0000	0	(2,585,648)	(2,346,507)	.....	.....(2,346,507)	239,141	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YR SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	26,119	0	...2,122.0000	0	(1,255,540)	(1,145,127)	.....	.....(1,145,127)	110,413	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YP SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	9,341	0	...2,141.0000	0	(385,036)	(353,411)	.....	.....(353,411)	31,625	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YN SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	22,180	0	...2,153.0000	0	(829,088)	(764,826)	.....	.....(764,826)	64,263	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YL SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	30,571	0	...2,162.0000	0	(1,055,922)	(979,230)	.....	.....(979,230)	76,693	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YJ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	14,097	0	...2,177.0000	0	(422,346)	(395,772)	.....	.....(395,772)	26,574	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YH SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	7,576	0	...2,223.0000	0	(143,489)	(140,360)	.....	.....(140,360)	3,129	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YF SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/19/2014	.09/21/2015	10,088	0	...2,272.0000	0	(106,328)	(115,194)	.....	.....(115,194)	(8,867)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YZ SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	14,792	0	...2,041.0000	0	(1,162,355)	(1,132,992)	.....	.....(1,132,992)	29,363	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834YX SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/26/2014	.09/28/2015	8,553	0	...2,117.0000	0	(407,037)	(400,003)		(400,003)	7,034	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834VJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.06/27/2014	.06/26/2015	20,929	0	2,018.0000	0	(1,393,244)	0	(1,423,583)	.....	....(1,423,583)	(30,340)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.06/27/2014	.06/26/2015	7,711	0	2,106.0000	0	(256,237)	0	(253,532)	.....	.....(253,532)	2,704	0	0	0	0	.....	0001.....
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants.....										...(45,080,383)	.(128,603,701)	0	(245,055,845)	XXX	.(245,055,845)	...(49,650,194)	0	0	0	0	...XXX....	XXX.....
0499999. Total-Written Options-Hedging Effective.....										...(45,080,383)	.(128,603,701)	0	(245,055,845)	XXX	.(245,055,845)	...(49,650,194)	0	0	0	0	...XXX....	XXX.....
0789999. Total-Written Options-Call Options and Warrants.....										...(45,080,383)	.(128,603,701)	0	(245,055,845)	XXX	.(245,055,845)	...(49,650,194)	0	0	0	0	...XXX....	XXX.....
0849999. Total-Written Options.....										...(45,080,383)	.(128,603,701)	0	(245,055,845)	XXX	.(245,055,845)	...(49,650,194)	0	0	0	0	...XXX....	XXX.....
1399999. Total-Hedging Effective.....										..44,360,506	..141,348,388	0	265,491,390	XXX	..265,491,390	...67,861,275	0	0	0	0	...XXX....	XXX.....
1449999. TOTAL.....										...44,360,506	..141,348,388	0	265,491,390	XXX	..265,491,390	...67,861,275	0	0	0	0	...XXX....	XXX.....

(a)

Code	Description of Hedged Risk(s)
0001	The change in fair value of the derivative hedging instrument is 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The change in fair value of the derivative hedging instrument is 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective																					
BLZ4.....	10	500	Mini MSCI EMg Mkt Dec14.....	Multiple.....	N/A.....	Equity/ln dex	.12/31/2014...	CME..... 549300HIIRNTNKXV3M12....	.09/11/2014...	1,068.0000	1,002.7000	(32,650)	65,430	(32,650)	0	0	0	(32,650)	21,500	0001.....	50
BLZ4.....	29	1,450	Mini MSCI EMg Mkt Dec14.....	Multiple.....	N/A.....	Equity/ln dex	.12/31/2014...	CME..... 549300HIIRNTNKXV3M12....	.09/11/2014...	1,075.3000	1,002.7000	(105,270)	189,746	(105,270)	0	0	0	(105,270)	62,350	0001.....	50
BLZ4.....	4	200	Mini MSCI EMg Mkt Dec14.....	Multiple.....	N/A.....	Equity/ln dex	.12/31/2014...	CME..... 549300HIIRNTNKXV3M12....	.09/23/2014...	1,033.3000	1,002.7000	(6,120)	26,172	(6,120)	0	0	0	(6,120)	8,600	0001.....	50
1279999. Total-Long Futures-Hedging Effective.....												(144,040)	281,348	(144,040)	0	0	0	(144,040)	92,450	XXX.....	XXX.....
1329999. Total-Long Futures.....												(144,040)	281,348	(144,040)	0	0	0	(144,040)	92,450	XXX.....	XXX.....
Short Futures																					
Hedging Effective																					
ESZ4.....	20	1,000	S&P500 EMINI FUT.....	Multiple.....	N/A.....	Equity/ln dex	.12/19/2014...	CME..... SNZ20JLFK8MNNCLQOF39	.09/25/2014...	1,965.2500	1,965.5000	(250)	130,859	(250)	0	0	0	(250)	92,000	0001.....	50
1339999. Total-Short Futures-Hedging Effective.....												(250)	130,859	(250)	0	0	0	(250)	92,000	XXX.....	XXX.....
1389999. Total-Short Futures.....												(250)	130,859	(250)	0	0	0	(250)	92,000	XXX.....	XXX.....
1399999. Total-Hedging Effective.....												(144,290)	412,207	(144,290)	0	0	0	(144,290)	184,450	XXX.....	XXX.....
1449999. TOTAL.....												(144,290)	412,207	(144,290)	0	0	0	(144,290)	184,450	XXX.....	XXX.....

(a)	Code	Description of Hedged Risk(s)
NONE		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	For LSW segments, including EIA and IUL, the change in fair value of the derivative hedging instrument is 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
JPMorgan	776,147	(363,941)	412,207
Total Net Cash Deposits.....	776,147	(363,941)	412,207

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX.....	XXX.....	XXX.....	267,917	0	267,917	0	(144,290)	0	184,450	0
NAIC 1 Designation											
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	44,333,857	66,589,726	(22,371,174)	0	66,589,726	(22,371,174)	0	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	8,190,000	57,252,526	(29,498,709)	19,563,817	57,252,526	(29,498,709)	19,563,817	0
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	137,691,000	262,840,055	(126,139,996)	0	262,840,055	(126,139,996)	0	0
Deutsche Bank.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	22,270,000	48,821,687	(26,953,050)	0	48,821,687	(26,953,050)	0	0
JP Morgan Chase & Co.....	8I5DZWZKVSZ11NUHU748..	Y.....	Y.....	11,030,000	42,483,502	(22,197,814)	9,255,688	42,483,502	(22,197,814)	9,255,688	0
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	13,810,000	32,559,739	(17,895,102)	854,637	32,559,739	(17,895,102)	854,637	0
0299999. Total NAIC 1 Designation.....			237,324,857	510,547,235	(245,055,845)	29,674,142	510,547,235	(245,055,845)	29,674,142	0	0
0999999. Totals.....			237,324,857	510,815,152	(245,055,845)	29,942,059	510,547,235	(245,200,135)	29,674,142	184,450	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912810 RB 6 United States Treasury 2 7/8% Due 5/15/2043 MN15.....	1,825,833	1,927,000	XXX.....	.05/15/2043...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 MH 0 United States Treasury 2 1/4% Due 1/31/2015 JJ31.....	17,242,530	17,055,000	XXX.....	.01/31/2015...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 NF 3 United States Treasury 2 1/8% Due 5/31/2015 MN30.....	8,972,096	8,790,000	XXX.....	.05/31/2015...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 PC 8 United States Treasury 2 5/8% Due 11/15/2020 MN15.....	551,780	530,000	XXX.....	.11/15/2020...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 RV 4 United States Treasury 0 1/4% Due 12/15/2014 JD15.....	8,184,172	8,175,000	XXX.....	.12/15/2014...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 SX 9 United States Treasury 1 1/8% Due 5/31/2019 MN30.....	1,850,142	1,895,000	XXX.....	.05/31/2019...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 VJ 6 United States Treasury 1 7/8% Due 6/30/2020 JD31.....	2,797,375	2,800,000	XXX.....	.06/30/2020...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912796 EF 2 US Treasury 0.0025% Due 11/28/2014 At Mat.....	2,909,930	2,910,000	XXX.....	.11/28/2014...	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Cash.....	.....	.....8,190,000	8,190,000	XXX.....	.....	.....V.....
Credit Suisse FB Int.....	E58DKGMJYYYYJLN8C3868.	Cash.....	.....	.....137,691,000	137,691,000	XXX.....	.....	.....V.....
Deutsche Bank.....	7LTWFZYICNSX8D621K86..	Cash.....	.....	.....22,270,000	22,270,000	XXX.....	.....	.....V.....
JP Morgan Chase & Co.....	8I5DZWZKVSZ11NUHU748..	Cash.....	.....	.....11,030,000	11,030,000	XXX.....	.....	.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	Cash.....	.....	.....13,810,000	13,810,000	XXX.....	.....	.....V.....
0299999. Totals.....	.....	.....	.....	.....237,324,857	237,073,000	XXX.....	XXX.....	XXX.....

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Life Insurance Company of the Southwest
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JPMorganChase..... New York, NY.....		0.000	0	0	21,423,672	12,639,645	19,529,684	XXX..
JPMorganChase..... San Angelo, TX.....		0.000	0	0	(17,247,029)	(17,789,646)	(16,768,250)	XXX..
BNY Mellon..... Pittsburgh, PA.....		0.000	0	0	885,180	433,496	436,305	XXX..
State Street Bank..... Boston, MA.....		0.000	0	0	1,664,635	1,418,012	3,228,031	XXX..
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	0	0	(628,117)	(374,984)	(46,070)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	6,098,341	(3,673,477)	6,379,700	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	6,098,341	(3,673,477)	6,379,700	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	346	303	303	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	6,098,687	(3,673,174)	6,380,003	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE



Trusteed Surplus Statement

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

_____ being duly sworn, says that he/she is the _____ of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, that this trustee surplus statement together with its related schedules appended hereto is a true statement of the trustee surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this _____ day of _____ A.D., 2014

AFFIDAVIT OF TRUSTEE – SCHEDULE B

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2014

AFFIDAVIT OF TRUSTEE – SCHEDULE C

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2014

AFFIDAVIT OF TRUSTEE – SCHEDULE D

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2014

Trusted Surplus Statement-Assets
NONE

Trusted Surplus Statement-Liabilities
NONE

Trusted Surplus Statement-Overflow Page
NONE



MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code.....634

NAIC Company Code.....65528

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums collected.....	0	XXX.....	0	XXX.....	0
2. Earned premiums.....	0	XXX.....	0	XXX.....	XXX.....
3. Claims paid.....	0	XXX.....	0	XXX.....	0
4. Claims incurred.....	0	XXX.....	0	XXX.....	XXX.....
5. Reinsurance coverage and low income cost sharing - claims paid net of reimbursements applied (a).....	XXX.....	0	XXX.....	0	0
6. Aggregate policy reserves - change.....	0	XXX.....	0	XXX.....	XXX.....
7. Expenses paid.....	0	XXX.....	0	XXX.....	0
8. Expenses incurred.....	0	XXX.....	0	XXX.....	XXX.....
9. Underwriting gain or loss.....	0	XXX.....	0	XXX.....	XXX.....
10. Cash flow results.....	XXX.....	XXX.....	XXX.....	XXX.....	0

(a) Uninsured Receivable/Payable with CMS at End of Quarter \$.....0 due from CMS or \$.....0 due to CMS.

Reasonableness of Assumptions Certification



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Life Insurance Company of the Southwest
446 - Reasonableness and Consistency of Assumptions Cert. Required
by Act. Guideline XXXV

Reasonableness and Consistency of Assumptions Certification

I, Craig A. Smith, FSA, MAAA, am the appointed actuary for Life Insurance Company of the Southwest. I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves for all equity indexed annuity products issued or reinsured by Life Insurance Company of the Southwest and reported in the statutory financial statement as of September 30, 2014. The assumptions used to determine such option market values are:

1. reasonable in light of current relevant economic conditions as of the date of valuation, and
2. are consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.

Craig A. Smith, FSA, MAAA

Name


Signature

November 12, 2014

Date

Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method



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Reasonableness and Consistency of Assumptions Certification
(Updated Average Market Value)



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Life Insurance Company of the Southwest

449 - Reasonableness and Consistency of Assumptions Cert. (Updated
Market Value) Required by Act. Guideline XXXVI

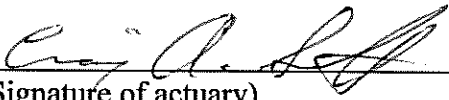
Reasonableness and Consistency of Assumptions Certification
For Commissioners Reserve Valuation Method with Updated Market Value

I, Craig A. Smith, FSA, MAAA, am the appointed actuary for Life Insurance Company of the Southwest. I have reviewed the assumptions underlying the values assigned to all equity index options used in the determination of statutory reserves using a Type 2 computational method for all equity indexed universal life insurance policies issued or reinsured by Life Insurance Company of the Southwest and reported in the statutory financial statement as of September 30, 2014. The assumptions used to determine such option values are:

1. Reasonable in light of current relevant economic conditions as of the date of valuation; and
2. Consistent with the comparable assumptions used to determine the statement of value of any derivative instruments as of the valuation date used to hedge the equity index-based obligations embedded in the equity indexed life policies subject to this certification.

Craig A. Smith, FSA, MAAA

(Name of actuary)



(Signature of actuary)

November 12, 2014

(Date of Certification)